



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 30/08/2012

| Contract Details   |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|--------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| <b>Derivatives</b> |    |            |                         |        |            |           |           |              |                |                   |            |                |                  |               |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.49810   | 8.49810   | 8.43540      | 8.43540        |                   | 15.43      | 131,746,044.30 | 15,503           | 249,023.00    |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Call       |           |           | 1,285.44460  | 1.28544        | 1,348.133         | 22.84      | 0.00           | 0                | 16,000.00     |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.15   | Put        |           |           | 0.04460      | 0.00004        | 0.033             | 22.84      | 0.00           | 0                | 9,200.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Call       |           |           | 1,135.51020  | 1.13551        | 1,198.183         | 21.68      | 0.00           | 0                | 37,000.00     |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.30   | Put        |           |           | 0.11020      | 0.00011        | 0.083             | 21.68      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.40   | Call       |           |           | 1,035.60220  | 1.03560        | 1,098.251         | 20.91      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 7.40   | Put        |           |           | 0.20220      | 0.00020        | 0.151             | 20.91      | 0.00           | 0                | 8,000.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.30   | Call       |           |           | 4.94710      | 0.00495        | 5.855             | 22.23      | 0.00           | 0                | 250.00        |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.30   | Put        |           |           | 869.54710    | 0.86955        | 807.755           | 22.23      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.00   | Call       |           |           | 12.62150     | 0.01262        | 15.680            | 19.29      | 0.00           | 0                | 3,000.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.00   | Put        |           |           | 577.22150    | 0.57722        | 517.579           | 19.29      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Call       |           |           | 9.05650      | 0.00906        | 11.078            | 20.27      | 0.00           | 0                | 24,360.00     |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.10   | Put        |           |           | 673.65650    | 0.67366        | 612.978           | 20.27      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Call       |           |           | 6.62760      | 0.00663        | 7.976             | 21.25      | 0.00           | 0                | 7,400.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 9.20   | Put        |           |           | 771.22760    | 0.77123        | 709.876           | 21.25      | 0.00           | 0                | 0.00          |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Call       |           |           | 60.15920     | 0.06016        | 78.266            | 16.18      | 0.00           | 0                | 2,000.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Put        |           |           | 224.75920    | 0.22476        | 180.166           | 16.18      | 0.00           | 0                | 4,000.00      |
| \$ / R             | On | 17/09/2012 | Foreign Exchange Future | 8.75   | Call       |           |           | 32.49160     | 0.03249        | 42.700            | 17.30      | 0.00           | 0                | 25,100.00     |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.75   | Put        |           |           | 347.09160    | 0.34709        | 294.600           | 17.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.80   | Call       |           |           | 26.42710     | 0.02643        | 34.773            | 17.68      | 0.00          | 0                | 250.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.80   | Put        |           |           | 391.02710    | 0.39103        | 336.673           | 17.68      | 0.00          | 0                | 1,500.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.40   | Call       |           |           | 134.52640    | 0.13453        | 171.744           | 15.52      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.40   | Put        |           |           | 99.12640     | 0.09913        | 73.644            | 15.52      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.50   | Call       |           |           | 89.70510     | 0.08971        | 115.229           | 15.43      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.50   | Put        |           |           | 154.30510    | 0.15431        | 117.129           | 15.43      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.55   | Call       |           |           | 73.58700     | 0.07359        | 95.188            | 15.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.55   | Put        |           |           | 188.18700    | 0.18819        | 147.088           | 15.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.20   | Call       |           |           | 269.55130    | 0.26955        | 321.247           | 15.70      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.20   | Put        |           |           | 34.15130     | 0.03415        | 23.147            | 15.70      | 9,258.68      | 400              | 200.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.25   | Call       |           |           | 231.32690    | 0.23133        | 279.976           | 15.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.25   | Put        |           |           | 45.92690     | 0.04593        | 31.876            | 15.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.26   | Call       |           |           | 224.00920    | 0.22401        | 271.996           | 15.65      | 0.00          | 0                | 300.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.26   | Put        |           |           | 48.60920     | 0.04861        | 33.896            | 15.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Call       |           |           | 540.27580    | 0.54028        | 601.475           | 17.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.90   | Put        |           |           | 4.87580      | 0.00488        | 3.375             | 17.21      | 0.00          | 0                | 20,360.00     |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.00   | Call       |           |           | 444.49540    | 0.44450        | 504.354           | 16.50      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.00   | Put        |           |           | 9.09540      | 0.00910        | 6.254             | 16.50      | 0.00          | 0                | 7,525.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.10   | Call       |           |           | 353.10250    | 0.35310        | 409.532           | 15.79      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 8.10   | Put        |           |           | 17.70250     | 0.01770        | 11.432            | 15.79      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.50   | Call       |           |           | 935.77260    | 0.93577        | 998.378           | 20.14      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.50   | Put        |           |           | 0.37260      | 0.00037        | 0.278             | 20.14      | 0.00          | 0                | 246.00        |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.70   | Call       |           |           | 736.73680    | 0.73674        | 799.056           | 18.63      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.70   | Put        |           |           | 1.33680      | 0.00134        | 0.956             | 18.63      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.75   | Call       |           |           | 687.25610    | 0.68726        | 749.414           | 18.28      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 17/09/2012 | Foreign Exchange Future | 7.75   | Put        |           |           | 1.85610      | 0.00186        | 1.314             | 18.28      | 0.00          | 0                | 44,100.00     |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.59730   | 8.59730   | 8.53570      | 8.53570        |                   | 16.56      | 94,415,548.60 | 10,982           | 88,217.00     |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 11.10  | Call       |           |           | 22.94510     | 0.02295        | 24.728            | 27.46      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 11.10  | Put        |           |           | 2,587.24510  | 2.58725        | 2,527.428         | 27.46      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.25   | Call       |           |           | 120.67350    | 0.12067        | 133.625           | 19.43      | 334,063.50 | 2,500            | 3,750.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.25   | Put        |           |           | 834.97350    | 0.83497        | 786.325           | 19.43      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.50   | Call       |           |           | 91.09500     | 0.09110        | 100.611           | 20.59      | 0.00       | 0                | 300.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.50   | Put        |           |           | 1,055.39500  | 1.05540        | 1,003.311         | 20.59      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 10.40  | Call       |           |           | 39.19880     | 0.03920        | 42.788            | 24.66      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 10.40  | Put        |           |           | 1,903.49880  | 1.90350        | 1,845.488         | 24.66      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.01   | Call       |           |           | 161.14930    | 0.16115        | 178.855           | 18.34      | 0.00       | 0                | 500.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.01   | Put        |           |           | 635.44930    | 0.63545        | 591.555           | 18.34      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.10   | Call       |           |           | 144.27850    | 0.14428        | 159.919           | 18.74      | 0.00       | 0                | 540.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.10   | Put        |           |           | 708.57850    | 0.70858        | 662.619           | 18.74      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.23   | Call       |           |           | 123.52970    | 0.12353        | 136.811           | 19.34      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.23   | Put        |           |           | 817.82970    | 0.81783        | 769.511           | 19.34      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.60   | Call       |           |           | 275.51730    | 0.27552        | 304.719           | 16.56      | 0.00       | 0                | 6,000.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.60   | Put        |           |           | 339.81730    | 0.33982        | 307.419           | 16.56      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.80   | Call       |           |           | 211.35650    | 0.21136        | 234.415           | 17.43      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.80   | Put        |           |           | 475.65650    | 0.47566        | 437.115           | 17.43      | 0.00       | 0                | 300.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.00   | Call       |           |           | 163.16580    | 0.16317        | 181.143           | 18.29      | 452,858.00 | 2,500            | 29,500.00     |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 9.00   | Put        |           |           | 627.46580    | 0.62747        | 583.843           | 18.29      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.30   | Call       |           |           | 417.47570    | 0.41748        | 458.223           | 15.71      | 0.00       | 0                | 3,000.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.30   | Put        |           |           | 181.77570    | 0.18178        | 160.923           | 15.71      | 0.00       | 0                | 6,000.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.35   | Call       |           |           | 390.00620    | 0.39001        | 429.044           | 15.85      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.35   | Put        |           |           | 204.30620    | 0.20431        | 181.744           | 15.85      | 72,697.44  | 400              | 500.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.50   | Call       |           |           | 316.31600    | 0.31632        | 350.243           | 16.28      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.50   | Put        |           |           | 280.61600    | 0.28062        | 252.943           | 16.28      | 0.00       | 0                | 4,750.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.05   | Call       |           |           | 579.71330    | 0.57971        | 630.505           | 15.34      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.05   | Put        |           |           | 94.01330     | 0.09401        | 83.205            | 15.34      | 0.00       | 0                | 20,000.00     |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.10   | Call       |           |           | 542.37940    | 0.54238        | 592.004           | 15.31      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.10   | Put        |           |           | 106.67940    | 0.10668        | 94.704            | 15.31      | 0.00       | 0                | 3,000.00      |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.25   | Call       |           |           | 446.43900    | 0.44644        | 488.882           | 15.57      | 0.00       | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.25   | Put        |           |           | 160.73900    | 0.16074        | 141.582           | 15.57      | 0.00       | 0                | 2,500.00      |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.95   | Call       |           |           | 657.80300    | 0.65780        | 710.710           | 15.38      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 7.95   | Put        |           |           | 72.10300     | 0.07210        | 63.410            | 15.38      | 0.00         | 0                | 15,000.00     |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Call       |           |           | 618.20760    | 0.61821        | 670.094           | 15.36      | 0.00         | 0                | 300.00        |
| \$ / R           | On | 14/12/2012 | Foreign Exchange Future | 8.00   | Put        |           |           | 82.50760     | 0.08251        | 72.794            | 15.36      | 0.00         | 0                | 12,540.00     |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future |        |            | 8.70060   | 8.70060   | 8.63850      | 8.63850        |                   | 16.92      | 4,393,803.00 | 505              | 21,470.00     |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.20  | Call       |           |           | 131.74270    | 0.13174        | 139.384           | 22.34      | 0.00         | 0                | 500.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.20  | Put        |           |           | 1,693.24270  | 1.69324        | 1,638.784         | 22.34      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.55  | Call       |           |           | 107.13170    | 0.10713        | 113.115           | 23.55      | 0.00         | 0                | 250.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.55  | Put        |           |           | 2,018.63170  | 2.01863        | 1,962.515         | 23.55      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.85  | Call       |           |           | 90.86770     | 0.09087        | 95.670            | 24.54      | 0.00         | 0                | 250.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 10.85  | Put        |           |           | 2,302.36770  | 2.30237        | 2,245.070         | 24.54      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Call       |           |           | 707.46990    | 0.70747        | 754.070           | 15.36      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.10   | Put        |           |           | 168.96990    | 0.16897        | 153.470           | 15.36      | 0.00         | 0                | 180.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Call       |           |           | 289.63570    | 0.28964        | 309.005           | 18.38      | 0.00         | 0                | 180.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.10   | Put        |           |           | 751.13570    | 0.75114        | 708.406           | 18.38      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.55   | Call       |           |           | 204.75410    | 0.20475        | 217.923           | 20.06      | 0.00         | 0                | 500.00        |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 9.55   | Put        |           |           | 1,116.25410  | 1.11625        | 1,067.323         | 20.06      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Call       |           |           | 777.95900    | 0.77796        | 826.690           | 15.32      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 18/03/2013 | Foreign Exchange Future | 8.00   | Put        |           |           | 139.45900    | 0.13946        | 126.090           | 15.32      | 0.00         | 0                | 1,500.00      |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future |        |            | 8.79370   | 8.79370   | 8.73080      | 8.73080        |                   | 17.49      | 0.00         | 0                | 6,492.00      |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.75   | Call       |           |           | 529.63680    | 0.52964        | 560.072           | 17.32      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.75   | Put        |           |           | 548.83680    | 0.54884        | 516.372           | 17.32      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.76   | Call       |           |           | 525.99100    | 0.52599        | 556.297           | 17.36      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.76   | Put        |           |           | 555.19100    | 0.55519        | 522.597           | 17.36      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.74   | Call       |           |           | 533.24480    | 0.53324        | 563.881           | 17.29      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 14/06/2013 | Foreign Exchange Future | 8.74   | Put        |           |           | 542.44480    | 0.54244        | 510.181           | 17.29      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future |        |            | 8.91800   | 8.91800   | 8.85180      | 8.85180        |                   | 17.93      | 0.00         | 0                | 542.00        |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 8.00   | Call       |           |           | 1,125.21180  | 1.12521        | 1,171.709         | 15.84      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 8.00   | Put        |           |           | 273.41180    | 0.27341        | 253.709           | 15.84      | 0.00         | 0                | 0.00          |
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 9.00   | Call       |           |           | 666.87190    | 0.66687        | 695.331           | 18.17      | 0.00         | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On | 13/12/2013 | Foreign Exchange Future | 9.00   | Put        |           |           | 815.07190    | 0.81507        | 777.331           | 18.17      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future |        |            | 9.24320   | 9.24320   | 9.17780      | 9.17780        |                   | 18.73      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.00   | Call       |           |           | 1,566.05260  | 1.56605        | 1,610.555         | 16.38      | 0.00          | 0                | 200.00        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 8.00   | Put        |           |           | 388.25260    | 0.38825        | 367.354           | 16.38      | 0.00          | 0                | 0.00          |
| \$ / R           | On | 14/12/2015 | Foreign Exchange Future |        |            | 9.56850   | 9.56850   | 9.50390      | 9.50390        |                   | 19.30      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.49810   | 8.49810   | 8.43540      | 8.43540        |                   | 15.43      | 84,981.00     | 10               | 1,235.00      |
| \$ / R MA        | On | 17/09/2012 | Foreign Exchange Future | 8.49   | Call       |           |           | 9,328.37060  | 0.09328        | 12,027.026        | 15.44      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 17/09/2012 | Foreign Exchange Future | 8.49   | Put        |           |           | 14,788.37060 | 0.14788        | 11,217.026        | 15.44      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Call       |           |           | 6,015.91570  | 0.06016        | 7,826.641         | 16.18      | 0.00          | 0                | 60.00         |
| \$ / R MA        | On | 17/09/2012 | Foreign Exchange Future | 8.60   | Put        |           |           | 22,475.91570 | 0.22476        | 18,016.641        | 16.18      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.59730   | 8.59730   | 8.53570      | 8.53570        |                   | 16.56      | 472,851.50    | 55               | 392.00        |
| \$ / R MA        | On | 14/12/2012 | Foreign Exchange Future | 8.59   | Call       |           |           | 27,921.90960 | 0.27922        | 30,903.095        | 16.53      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 14/12/2012 | Foreign Exchange Future | 8.59   | Put        |           |           | 33,351.90960 | 0.33352        | 30,173.095        | 16.53      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 18/03/2013 | Foreign Exchange Future |        |            | 8.70060   | 8.70060   | 8.63850      | 8.63850        |                   |            | 0.00          | 0                | 15.00         |
| \$ / R MA        | On | 18/03/2013 | Foreign Exchange Future | 8.69   | Call       |           |           | 0.00000      | 0.00000        | 1,060.000         |            | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 18/03/2013 | Foreign Exchange Future | 8.69   | Put        |           |           | 5,150.00000  | 0.05150        | 0.000             |            | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 14/06/2013 | Foreign Exchange Future |        |            | 8.79370   | 8.79370   | 8.73080      | 8.73080        |                   | 17.49      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 14/06/2013 | Foreign Exchange Future | 8.76   | Call       |           |           | 52,599.10360 | 0.52599        | 55,629.673        | 17.36      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 14/06/2013 | Foreign Exchange Future | 8.76   | Put        |           |           | 55,519.10360 | 0.55519        | 52,259.673        | 17.36      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 14/06/2013 | Foreign Exchange Future | 8.74   | Call       |           |           | 53,324.47660 | 0.53324        | 56,388.126        | 17.29      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 14/06/2013 | Foreign Exchange Future | 8.74   | Put        |           |           | 54,244.47660 | 0.54244        | 51,018.126        | 17.29      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 14/06/2013 | Foreign Exchange Future | 8.75   | Call       |           |           | 52,963.68020 | 0.52964        | 56,007.182        | 17.32      | 0.00          | 0                | 0.00          |
| \$ / R MA        | On | 14/06/2013 | Foreign Exchange Future | 8.75   | Put        |           |           | 54,883.68020 | 0.54884        | 51,637.182        | 17.32      | 0.00          | 0                | 0.00          |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future |        |            | 13.43240  | 13.43240  | 13.35130     | 13.35130       |                   | 12.13      | 26,690,178.80 | 1,987            | 11,050.00     |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 11.35  | Call       |           |           | 2,001.32680  | 2.00133        | 2,082.401         | 17.85      | 0.00          | 0                | 0.00          |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 11.35  | Put        |           |           | 0.02680      | 0.00003        | 0.001             | 17.85      | 0.00          | 0                | 6,000.00      |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 12.15  | Call       |           |           | 1,202.54780  | 1.20255        | 1,283.121         | 17.38      | 0.00          | 0                | 0.00          |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 12.15  | Put        |           |           | 1.24780      | 0.00125        | 0.720             | 17.38      | 0.00          | 0                | 38,400.00     |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 13.45  | Call       |           |           | 115.38980    | 0.11539        | 135.834           | 12.13      | 0.00          | 0                | 24,000.00     |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 13.45  | Put        |           |           | 214.08980    | 0.21409        | 153.434           | 12.13      | 0.00          | 0                | 0.00          |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 13.85  | Call       |           |           | 31.66390     | 0.03166        | 34.056            | 13.69      | 0.00          | 0                | 14,400.00     |
| £ / R            | On | 17/09/2012 | Foreign Exchange Future | 13.85  | Put        |           |           | 530.36390    | 0.53036        | 451.656           | 13.69      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future |        |            | 13.58630  | 13.58630  | 13.50750     | 13.50750       |                   | 13.93      | 13,586,300.00 | 1,000            | 2,055.00      |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 13.70  | Call       |           |           | 331.19560    | 0.33120        | 361.153           | 14.17      | 0.00          | 0                | 100.00        |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 13.70  | Put        |           |           | 523.69560    | 0.52370        | 474.853           | 14.17      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 14.20  | Call       |           |           | 200.13550    | 0.20014        | 215.688           | 15.36      | 0.00          | 0                | 100.00        |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 14.20  | Put        |           |           | 892.63550    | 0.89264        | 829.388           | 15.36      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 13.37  | Call       |           |           | 468.19450    | 0.46819        | 514.781           | 13.71      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 13.37  | Put        |           |           | 330.69450    | 0.33069        | 298.481           | 13.71      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 13.55  | Call       |           |           | 385.85380    | 0.38585        | 423.321           | 13.88      | 0.00          | 0                | 0.00          |
| £ / R            | On | 14/12/2012 | Foreign Exchange Future | 13.55  | Put        |           |           | 428.35380    | 0.42835        | 387.021           | 13.88      | 0.00          | 0                | 100.00        |
| £ / R            | On | 18/03/2013 | Foreign Exchange Future |        |            | 13.74780  | 13.74780  | 13.66850     | 13.66850       |                   | 15.97      | 68,739.00     | 5                | 2,355.00      |
| £ / R            | On | 18/03/2013 | Foreign Exchange Future | 13.70  | Call       |           |           | 924.00060    | 0.92400        | 964.141           | 23.22      | 0.00          | 0                | 0.00          |
| £ / R            | On | 18/03/2013 | Foreign Exchange Future | 13.70  | Put        |           |           | 955.50060    | 0.95550        | 916.341           | 23.22      | 0.00          | 0                | 200.00        |
| £ / R            | On | 18/03/2013 | Foreign Exchange Future | 13.90  | Call       |           |           | 835.26150    | 0.83526        | 872.734           | 23.22      | 0.00          | 0                | 200.00        |
| £ / R            | On | 18/03/2013 | Foreign Exchange Future | 13.90  | Put        |           |           | 1,066.76150  | 1.06676        | 1,024.934         | 23.22      | 0.00          | 0                | 0.00          |
| £ / R            | On | 18/03/2013 | Foreign Exchange Future | 14.40  | Call       |           |           | 641.59090    | 0.64159        | 672.655           | 23.22      | 0.00          | 0                | 200.00        |
| £ / R            | On | 18/03/2013 | Foreign Exchange Future | 14.40  | Put        |           |           | 1,373.09090  | 1.37309        | 1,324.855         | 23.22      | 0.00          | 0                | 0.00          |
| £ / R            | On | 18/03/2013 | Foreign Exchange Future | 13.53  | Call       |           |           | 1,004.70560  | 1.00471        | 1,047.142         | 23.22      | 0.00          | 0                | 0.00          |
| £ / R            | On | 18/03/2013 | Foreign Exchange Future | 13.53  | Put        |           |           | 866.20560    | 0.86621        | 829.342           | 23.22      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future |        |            | 0.10820   | 0.10820   | 0.10720      | 0.10720        |                   | 15.38      | 141,742.00    | 1,310            | 3,433.00      |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future | 0.11   | Call       |           |           | 57.04440     | 0.00057        | 75.652            | 15.38      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 17/09/2012 | Foreign Exchange Future | 0.11   | Put        |           |           | 337.04440    | 0.00337        | 255.652           | 15.38      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future |        |            | 0.10960   | 0.10960   | 0.10850      | 0.10850        |                   | 18.90      | 0.00          | 0                | 20,018.00     |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future | 0.11   | Call       |           |           | 374.61340    | 0.00375        | 426.125           | 18.90      | 0.00          | 0                | 0.00          |
| ¥ / R            | On | 14/12/2012 | Foreign Exchange Future | 0.11   | Put        |           |           | 524.61340    | 0.00525        | 466.125           | 18.90      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future |        |            | 10.62010  | 10.62010  | 10.56730     | 10.56730       |                   | 12.16      | 18,489,594.10 | 1,741            | 25,531.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.45   | Call       |           |           | 1,117.92390  | 1.11792        | 1,170.440         | 18.90      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.45   | Put        |           |           | 0.62390      | 0.00062        | 0.340             | 18.90      | 0.00          | 0                | 10,200.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.75   | Call       |           |           | 819.37940    | 0.81938        | 871.695           | 17.05      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.75   | Put        |           |           | 2.07940      | 0.00208        | 1.595             | 17.05      | 0.00          | 0                | 1,625.00      |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.90   | Call       |           |           | 671.12740    | 0.67113        | 722.974           | 15.66      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 9.90   | Put        |           |           | 3.82740      | 0.00383        | 2.874             | 15.66      | 0.00          | 0                | 33,360.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.20  | Call       |           |           | 386.47980    | 0.38648        | 433.695           | 13.69      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 10.20  | Put        |           |           | 19.17980     | 0.01918        | 13.595            | 13.69      | 0.00          | 0                | 1,500.00      |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 11.20  | Call       |           |           | 6.51210      | 0.00651        | 8.711             | 15.07      | 0.00          | 0                | 21,300.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 11.20  | Put        |           |           | 639.21210    | 0.63921        | 588.612           | 15.07      | 0.00          | 0                | 0.00          |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 11.25  | Call       |           |           | 5.31060      | 0.00531        | 7.110             | 15.41      | 0.00          | 0                | 15,360.00     |
| € / R            | On | 17/09/2012 | Foreign Exchange Future | 11.25  | Put        |           |           | 688.01060    | 0.68801        | 637.010           | 15.41      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future |        |            | 10.75670  | 10.75670  | 10.70580     | 10.70580       |                   | 13.75      | 36,024,188.30 | 3,349            | 56,607.00     |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.00  | Call       |           |           | 211.39570    | 0.21140        | 233.492           | 14.60      | 0.00          | 0                | 100.00        |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.00  | Put        |           |           | 505.59570    | 0.50560        | 476.792           | 14.60      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.10  | Call       |           |           | 185.02840    | 0.18503        | 205.767           | 14.95      | 0.00          | 0                | 750.00        |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.10  | Put        |           |           | 579.22840    | 0.57923        | 549.067           | 14.95      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.50  | Call       |           |           | 111.93530    | 0.11194        | 127.314           | 16.39      | 0.00          | 0                | 100.00        |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 11.50  | Put        |           |           | 906.13530    | 0.90614        | 870.614           | 16.39      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.40  | Call       |           |           | 479.84650    | 0.47985        | 512.843           | 13.26      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.40  | Put        |           |           | 174.04650    | 0.17405        | 156.143           | 13.26      | 0.00          | 0                | 750.00        |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.82  | Call       |           |           | 268.84030    | 0.26884        | 293.671           | 13.99      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.82  | Put        |           |           | 383.04030    | 0.38304        | 356.971           | 13.99      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.95  | Call       |           |           | 225.99300    | 0.22599        | 248.810           | 14.43      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.95  | Put        |           |           | 470.19300    | 0.47019        | 442.110           | 14.43      | 0.00          | 0                | 100.00        |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 9.50   | Call       |           |           | 1,228.49500  | 1.22850        | 1,275.573         | 14.51      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 9.50   | Put        |           |           | 22.69500     | 0.02269        | 18.873            | 14.51      | 0.00          | 0                | 5,690.00      |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.30  | Call       |           |           | 545.09150    | 0.54509        | 579.500           | 13.12      | 0.00          | 0                | 0.00          |
| € / R            | On | 14/12/2012 | Foreign Exchange Future | 10.30  | Put        |           |           | 139.29150    | 0.13929        | 122.800           | 13.12      | 0.00          | 0                | 375.00        |
| € / R            | On | 18/03/2013 | Foreign Exchange Future |        |            | 10.90120  | 10.90120  | 10.84980     | 10.84980       |                   | 14.25      | 0.00          | 0                | 5,250.00      |
| € / R            | On | 18/03/2013 | Foreign Exchange Future | 10.97  | Call       |           |           | 405.48820    | 0.40549        | 432.844           | 14.45      | 0.00          | 0                | 0.00          |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On | 18/03/2013 | Foreign Exchange Future | 10.97  | Put        |           |           | 525.68820    | 0.52569        | 501.644           | 14.45      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2013 | Foreign Exchange Future |        |            | 11.21480  | 11.21480  | 11.15810     | 11.15810       |                   | 15.19      | 0.00  | 0                | 435.00        |
| € / R            | On | 13/12/2013 | Foreign Exchange Future | 11.20  | Call       |           |           | 745.29020    | 0.74529        | 777.305           | 15.19      | 0.00  | 0                | 0.00          |
| € / R            | On | 13/12/2013 | Foreign Exchange Future | 11.20  | Put        |           |           | 787.19020    | 0.78719        | 762.505           | 15.19      | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             |        |            | 106.71561 | 106.71561 | 106.71768    | 106.71768      |                   |            | 0.00  | 0                | 4,417.00      |
| 2025             | On | 01/11/2012 | Bond Future             | 99.99  | Call       |           |           | 6,727.68000  | 6.72768        | 6,725.610         |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             | 99.99  | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             | 100.00 | Call       |           |           | 6,717.68000  | 6.71768        | 6,715.610         |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             | 100.00 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             | 100.01 | Call       |           |           | 6,707.68000  | 6.70768        | 6,705.610         |            | 0.00  | 0                | 0.00          |
| 2025             | On | 01/11/2012 | Bond Future             | 100.01 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2038             | On | 01/11/2012 | Bond Future             |        |            | 104.38891 | 104.38891 | 104.38931    | 104.38931      |                   |            | 0.00  | 0                | 0.00          |
| 2038             | On | 01/11/2012 | Bond Future             | 98.99  | Call       |           |           | 5,399.31000  | 5.39931        | 5,398.910         |            | 0.00  | 0                | 0.00          |
| 2038             | On | 01/11/2012 | Bond Future             | 98.99  | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2038             | On | 01/11/2012 | Bond Future             | 99.00  | Call       |           |           | 5,389.31000  | 5.38931        | 5,388.910         |            | 0.00  | 0                | 0.00          |
| 2038             | On | 01/11/2012 | Bond Future             | 99.00  | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2038             | On | 01/11/2012 | Bond Future             | 99.01  | Call       |           |           | 5,379.31000  | 5.37931        | 5,378.910         |            | 0.00  | 0                | 0.00          |
| 2038             | On | 01/11/2012 | Bond Future             | 99.01  | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2050             | On | 01/11/2012 | Bond Future             |        |            | 110.69711 | 110.69711 | 110.69766    | 110.69766      |                   |            | 0.00  | 0                | 0.00          |
| 2050             | On | 01/11/2012 | Bond Future             | 103.99 | Call       |           |           | 6,707.66000  | 6.70766        | 6,707.110         |            | 0.00  | 0                | 0.00          |
| 2050             | On | 01/11/2012 | Bond Future             | 103.99 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2050             | On | 01/11/2012 | Bond Future             | 104.00 | Call       |           |           | 6,697.66000  | 6.69766        | 6,697.110         |            | 0.00  | 0                | 0.00          |
| 2050             | On | 01/11/2012 | Bond Future             | 104.00 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2050             | On | 01/11/2012 | Bond Future             | 104.01 | Call       |           |           | 6,687.66000  | 6.68766        | 6,687.110         |            | 0.00  | 0                | 0.00          |
| 2050             | On | 01/11/2012 | Bond Future             | 104.01 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| AIR03/R          | On | 09/03/2016 | Price Contribution      |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| AL7T             | On | 01/11/2012 | Index Future            |        |            | 470.99200 | 470.99200 | 469.12100    | 469.12100      |                   |            | 0.00  | 0                | 13.00         |



| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| AL7T             | On | 07/02/2013 | Index Future            |        |            | 477.74000 | 477.74000 | 475.84200    | 475.84200      |                   |            | 0.00         | 0                | 0.00          |
| ALBI             | On | 01/11/2012 | Index Future            |        |            | 422.98900 | 422.98900 | 421.12700    | 421.12700      |                   |            | 0.00         | 0                | 893.00        |
| ALBI             | On | 07/02/2013 | Index Future            |        |            | 429.04900 | 429.04900 | 427.16100    | 427.16100      |                   |            | 0.00         | 0                | 118.00        |
| AU\$ / R         | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.75120   | 8.75120   | 8.73190      | 8.73190        |                   | 11.12      | 1,417,694.40 | 162              | 8,554.00      |
| AU\$ / R         | On | 17/09/2012 | Foreign Exchange Future | 8.42   | Call       |           |           | 323.74880    | 0.32375        | 341.701           | 13.02      | 0.00         | 0                | 0.00          |
| AU\$ / R         | On | 17/09/2012 | Foreign Exchange Future | 8.42   | Put        |           |           | 11.84880     | 0.01185        | 10.501            | 13.02      | 0.00         | 0                | 0.00          |
| AU\$ / R         | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.78250   | 8.78250   | 8.76190      | 8.76190        |                   | 12.26      | 8,782,500.00 | 1,000            | 10,119.00     |
| AU\$ / R         | On | 14/12/2012 | Foreign Exchange Future | 8.46   | Call       |           |           | 402.98360    | 0.40298        | 415.938           | 11.75      | 0.00         | 0                | 0.00          |
| AU\$ / R         | On | 14/12/2012 | Foreign Exchange Future | 8.46   | Put        |           |           | 101.08360    | 0.10108        | 93.438            | 11.75      | 0.00         | 0                | 0.00          |
| AU\$ / R         | On | 18/03/2013 | Foreign Exchange Future |        |            | 8.81900   | 8.81900   | 8.79790      | 8.79790        |                   | 12.57      | 0.00         | 0                | 3,801.00      |
| AU\$ / R         | On | 18/03/2013 | Foreign Exchange Future | 8.51   | Call       |           |           | 471.06280    | 0.47106        | 483.389           | 11.90      | 0.00         | 0                | 0.00          |
| AU\$ / R         | On | 18/03/2013 | Foreign Exchange Future | 8.51   | Put        |           |           | 183.16280    | 0.18316        | 174.389           | 11.90      | 0.00         | 0                | 0.00          |
| AU\$ / R         | On | 14/12/2015 | Foreign Exchange Future |        |            | 8.94910   | 8.94910   | 8.92490      | 8.92490        |                   | 14.30      | 0.00         | 0                | 0.00          |
| CAD/ R           | On | 17/09/2012 | Foreign Exchange Future |        |            | 8.55820   | 8.55820   | 8.53050      | 8.53050        |                   | 13.25      | 0.00         | 0                | 0.00          |
| CAD/ R           | On | 17/09/2012 | Foreign Exchange Future | 8.27   | Call       |           |           | 281.14270    | 0.28114        | 305.465           | 13.85      | 0.00         | 0                | 0.00          |
| CAD/ R           | On | 17/09/2012 | Foreign Exchange Future | 8.27   | Put        |           |           | 20.64270     | 0.02064        | 17.265            | 13.85      | 0.00         | 0                | 0.00          |
| CAD/ R           | On | 14/12/2012 | Foreign Exchange Future |        |            | 8.64060   | 8.64060   | 8.61320      | 8.61320        |                   | 12.31      | 0.00         | 0                | 25.00         |
| CAD/ R           | On | 14/12/2012 | Foreign Exchange Future | 8.35   | Call       |           |           | 376.16510    | 0.37617        | 397.274           | 12.18      | 0.00         | 0                | 0.00          |
| CAD/ R           | On | 14/12/2012 | Foreign Exchange Future | 8.35   | Put        |           |           | 112.96510    | 0.11297        | 106.674           | 12.18      | 0.00         | 0                | 0.00          |
| CF CAN           | On | 17/09/2012 | Can-Do Future           |        |            | 0.03000   | 0.03000   | 0.04480      | 0.04480        |                   |            | 0.00         | 0                | 11,120.00     |
| CF CAN           | On | 17/09/2012 | Can-Do Future           |        |            | 0.07890   | 0.07890   | 0.06300      | 0.06300        |                   |            | 0.00         | 0                | 7,100.00      |
| CF CAN           | On | 17/09/2012 | Can-Do Future           |        |            | 0.03480   | 0.03480   | 0.05360      | 0.05360        |                   |            | 0.00         | 0                | 14,700.00     |
| CF CAN           | On | 17/09/2012 | Can-Do Future           |        |            | 0.06720   | 0.06720   | 0.05090      | 0.05090        |                   |            | 0.00         | 0                | 8,000.00      |
| CF CAN           | On | 17/09/2012 | Can-Do Future           |        |            | 0.00330   | 0.00330   | 0.01020      | 0.01020        |                   |            | 0.00         | 0                | 12,800.00     |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CF CAN On        | 17/09/2012 | Can-Do Future           |        |            | 0.26630   | 0.26630   | 0.21870      | 0.21870        |                   |            | 0.00  | 0                | 4,800.00      |
| CF CAN On        | 14/12/2012 | Can-Do Future           |        |            | 0.15690   | 0.15690   | 0.14230      | 0.14230        |                   |            | 0.00  | 0                | 7,000.00      |
| CHF / R On       | 17/09/2012 | Foreign Exchange Future |        |            | 8.84300   | 8.84300   | 8.80030      | 8.80030        |                   | 12.86      | 0.00  | 0                | 25.00         |
| CHF / R On       | 17/09/2012 | Foreign Exchange Future | 8.91   | Call       |           |           | 65.33800     | 0.06534        | 73.618            | 13.19      | 0.00  | 0                | 0.00          |
| CHF / R On       | 17/09/2012 | Foreign Exchange Future | 8.91   | Put        |           |           | 175.03800    | 0.17504        | 140.618           | 13.19      | 0.00  | 0                | 0.00          |
| CHF / R On       | 14/12/2012 | Foreign Exchange Future |        |            | 8.96310   | 8.96310   | 8.92250      | 8.92250        |                   | 14.87      | 0.00  | 0                | 125.00        |
| CHF / R On       | 14/12/2012 | Foreign Exchange Future | 9.04   | Call       |           |           | 248.01610    | 0.24802        | 258.182           | 15.25      | 0.00  | 0                | 0.00          |
| CHF / R On       | 14/12/2012 | Foreign Exchange Future | 9.04   | Put        |           |           | 365.51610    | 0.36552        | 335.082           | 15.25      | 0.00  | 0                | 0.00          |
| DAAW On          | 30/08/2012 | Any day expiry          |        |            | 6.77450   | 6.77450   | 6.75090      | 6.75090        |                   | 14.93      | 0.00  | 10,000           | 0.00          |
| DAAW On          | 30/08/2012 | Any day expiry          | 6.74   | Call       |           |           | 26.59560     | 0.02660        | 34.500            | 14.93      | 0.00  | 0                | 0.00          |
| DAAW On          | 30/08/2012 | Any day expiry          | 6.74   | Put        |           |           | 15.69560     | 0.01570        | 0.000             | 14.93      | 0.00  | 0                | 0.00          |
| DAAW On          | 30/08/2012 | Any day expiry          | 6.75   | Call       |           |           | 20.72260     | 0.02072        | 24.500            | 14.93      | 0.00  | 0                | 0.00          |
| DAAW On          | 30/08/2012 | Any day expiry          | 6.75   | Put        |           |           | 19.82260     | 0.01982        | 0.000             | 14.93      | 0.00  | 0                | 0.00          |
| DAAW On          | 30/08/2012 | Any day expiry          | 6.76   | Call       |           |           | 16.48640     | 0.01649        | 14.500            | 14.93      | 0.00  | 0                | 0.00          |
| DAAW On          | 30/08/2012 | Any day expiry          | 6.76   | Put        |           |           | 25.58640     | 0.02559        | 0.000             | 14.93      | 0.00  | 0                | 0.00          |
| DAAW On          | 30/08/2012 | Any day expiry          | 6.77   | Call       |           |           | 12.97640     | 0.01298        | 4.500             | 14.93      | 0.00  | 0                | 0.00          |
| DAAW On          | 30/08/2012 | Any day expiry          | 6.77   | Put        |           |           | 32.07640     | 0.03208        | 0.000             | 14.93      | 0.00  | 0                | 0.00          |
| DAAW On          | 30/08/2012 | Any day expiry          | 6.82   | Call       |           |           | 3.45730      | 0.00346        | 0.000             | 14.93      | 0.00  | 0                | 0.00          |
| DAAW On          | 30/08/2012 | Any day expiry          | 6.82   | Put        |           |           | 72.55730     | 0.07256        | 45.500            | 14.93      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/08/2012 | Any day expiry          |        |            | 8.48780   | 8.48780   | 8.41900      | 8.41900        |                   | 15.92      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/08/2012 | Any day expiry          | 7.40   | Call       |           |           | 1,019.00000  | 1.01900        | 1,088.000         | 25.53      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/08/2012 | Any day expiry          | 7.40   | Put        |           |           | 0.00000      | 0.00000        | 0.000             | 25.53      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/08/2012 | Any day expiry          | 7.72   | Call       |           |           | 699.00000    | 0.69900        | 768.000           | 25.90      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/08/2012 | Any day expiry          | 7.72   | Put        |           |           | 0.00000      | 0.00000        | 0.000             | 25.90      | 0.00  | 0                | 6,170.00      |
| DAUS On          | 31/08/2012 | Any day expiry          | 8.25   | Call       |           |           | 173.00000    | 0.17300        | 238.000           | 21.43      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/08/2012 | Any day expiry          | 8.25   | Put        |           |           | 4.00000      | 0.00400        | 0.000             | 21.43      | 0.00  | 0                | 0.00          |
| DAUS On          | 31/08/2012 | Any day expiry          | 8.51   | Call       |           |           | 13.00000     | 0.01300        | 22.000            | 17.85      | 0.00  | 0                | 6,170.00      |

| Contract Details |    |            |                | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|----------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On | 31/08/2012 | Any day expiry | 8.51   | Put        |           |           | 104.00000    | 0.10400        | 44.000            | 17.85      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry |        |            | 8.51090   | 8.51090   | 8.45020      | 8.45020        |                   | 15.87      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 8.25   | Call       |           |           | 267.00000    | 0.26700        | 314.000           | 15.70      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 8.25   | Put        |           |           | 67.00000     | 0.06700        | 53.000            | 15.70      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 8.51   | Call       |           |           | 126.00000    | 0.12600        | 153.000           | 15.93      | 0.00  | 0                | 7,540.00      |
| DAUS             | On | 28/09/2012 | Any day expiry | 8.51   | Put        |           |           | 186.00000    | 0.18600        | 152.000           | 15.93      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.40   | Call       |           |           | 1,051.00000  | 1.05100        | 1,112.000         | 19.49      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.40   | Put        |           |           | 1.00000      | 0.00100        | 1.000             | 19.49      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.72   | Call       |           |           | 735.00000    | 0.73500        | 794.000           | 17.31      | 0.00  | 0                | 0.00          |
| DAUS             | On | 28/09/2012 | Any day expiry | 7.72   | Put        |           |           | 5.00000      | 0.00500        | 3.000             | 17.31      | 0.00  | 0                | 7,540.00      |
| DAUS             | On | 31/10/2012 | Any day expiry |        |            | 8.54840   | 8.54840   | 8.48730      | 8.48730        |                   | 16.26      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.72   | Call       |           |           | 783.00000    | 0.78300        | 841.000           | 15.69      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.72   | Put        |           |           | 16.00000     | 0.01600        | 13.000            | 15.69      | 0.00  | 0                | 8,220.00      |
| DAUS             | On | 31/10/2012 | Any day expiry | 8.25   | Call       |           |           | 351.00000    | 0.35100        | 396.000           | 15.57      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 8.25   | Put        |           |           | 114.00000    | 0.11400        | 98.000            | 15.57      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 8.51   | Call       |           |           | 213.00000    | 0.21300        | 246.000           | 16.17      | 0.00  | 0                | 8,220.00      |
| DAUS             | On | 31/10/2012 | Any day expiry | 8.51   | Put        |           |           | 236.00000    | 0.23600        | 208.000           | 16.17      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.40   | Call       |           |           | 1,092.00000  | 1.09200        | 1,153.000         | 17.09      | 0.00  | 0                | 0.00          |
| DAUS             | On | 31/10/2012 | Any day expiry | 7.40   | Put        |           |           | 5.00000      | 0.00500        | 5.000             | 17.09      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry |        |            | 8.58180   | 8.58180   | 8.52030      | 8.52030        |                   | 16.54      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry | 7.72   | Call       |           |           | 830.00000    | 0.83000        | 888.000           | 15.57      | 0.00  | 0                | 0.00          |
| DAUS             | On | 30/11/2012 | Any day expiry | 7.72   | Put        |           |           | 30.00000     | 0.03000        | 26.000            | 15.57      | 0.00  | 0                | 8,440.00      |
| DAUS             | On | 30/11/2012 | Any day expiry | 8.51   | Call       |           |           | 281.00000    | 0.28100        | 316.000           | 16.28      | 0.00  | 0                | 8,440.00      |
| DAUS             | On | 30/11/2012 | Any day expiry | 8.51   | Put        |           |           | 271.00000    | 0.27100        | 244.000           | 16.28      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry |        |            | 8.61170   | 8.61170   | 8.55010      | 8.55010        |                   | 16.50      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.51   | Call       |           |           | 337.00000    | 0.33700        | 370.000           | 16.24      | 0.00  | 0                | 7,530.00      |
| DAUS             | On | 27/12/2012 | Any day expiry | 8.51   | Put        |           |           | 297.00000    | 0.29700        | 268.000           | 16.24      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry | 7.72   | Call       |           |           | 873.00000    | 0.87300        | 929.000           | 15.51      | 0.00  | 0                | 0.00          |
| DAUS             | On | 27/12/2012 | Any day expiry | 7.72   | Put        |           |           | 43.00000     | 0.04300        | 37.000            | 15.51      | 0.00  | 0                | 7,530.00      |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM  | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|---------------|----------------|-------------------|------------|----------------|------------------|---------------|
| EL28             | On | 01/11/2012 | Bond Future        |        |            | 108.97528 | 108.97528 | 108.97584     | 108.97584      |                   |            | 0.00           | 0                | 0.00          |
| EL28             | On | 01/11/2012 | Bond Future        | 105.99 | Call       |           |           | 2,985.84000   | 2.98584        | 2,985.280         |            | 0.00           | 0                | 0.00          |
| EL28             | On | 01/11/2012 | Bond Future        | 105.99 | Put        |           |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| EL28             | On | 01/11/2012 | Bond Future        | 106.00 | Call       |           |           | 2,975.84000   | 2.97584        | 2,975.280         |            | 0.00           | 0                | 0.00          |
| EL28             | On | 01/11/2012 | Bond Future        | 106.00 | Put        |           |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| EL28             | On | 01/11/2012 | Bond Future        | 106.01 | Call       |           |           | 2,965.84000   | 2.96584        | 2,965.280         |            | 0.00           | 0                | 0.00          |
| EL28             | On | 01/11/2012 | Bond Future        | 106.01 | Put        |           |           | 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 | 01/11/2012 | Bond Future        |        |            | 8.79986   | 88.74073  | 8.88252       | 88.03677       |                   |            | 0.00           | 0                | 303.00        |
| ES33             | On | 01/11/2012 | Bond Future        | 9.20   | Call       |           |           | 2,623.88000   | 2.62388        | 3,327.840         |            | 0.00           | 0                | 0.00          |
| ES33             | On | 01/11/2012 | Bond Future        | 9.20   | Put        |           |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On | 07/02/2013 | Bond Future        |        |            | 8.89681   | 90.01230  | 8.98221       | 89.29837       |                   |            | 0.00           | 0                | 0.00          |
| ES33             | On | 07/02/2013 | Bond Future        | 8.54   | Call       |           |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On | 07/02/2013 | Bond Future        | 8.54   | Put        |           |           | 3,797.56000   | 3.79756        | 3,083.630         |            | 0.00           | 0                | 0.00          |
| ES33             | On | 07/02/2013 | Bond Future        | 8.55   | Call       |           |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On | 07/02/2013 | Bond Future        | 8.55   | Put        |           |           | 3,708.87000   | 3.70887        | 2,994.940         |            | 0.00           | 0                | 0.00          |
| ES33             | On | 07/02/2013 | Bond Future        | 8.56   | Call       |           |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On | 07/02/2013 | Bond Future        | 8.56   | Put        |           |           | 3,620.31000   | 3.62031        | 2,906.380         |            | 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 | 01/11/2012 | GOVI               |        |            | 423.11400 | 423.11400 | 421.36800     | 421.36800      |                   |            | 101,547,360.00 | 24               | 263.00        |
| GOVI             | On | 01/11/2012 | GOVI               | 403.96 | Call       |           |           | 174,080.00000 | 17.40800       | 191,540.000       |            | 0.00           | 0                | 0.00          |
| GOVI             | On | 01/11/2012 | GOVI               | 403.96 | Put        |           |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| GOVI             | On | 07/02/2013 | GOVI               |        |            | 429.17600 | 429.17600 | 427.40600     | 427.40600      |                   |            | 0.00           | 0                | 0.00          |
| GOVI             | On | 07/02/2013 | GOVI               | 432.99 | Call       |           |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| GOVI             | On | 07/02/2013 | GOVI               | 432.99 | Put        |           |           | 55,840.00000  | 5.58400        | 38,140.000        |            | 0.00           | 0                | 0.00          |

| Contract Details |    |            |                        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GOVI             | On | 07/02/2013 | GOVI                   | 433.00 | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 07/02/2013 | GOVI                   | 433.00 | Put        |           |           | 55,940.00000 | 5.59400        | 38,240.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 07/02/2013 | GOVI                   | 433.01 | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On | 07/02/2013 | GOVI                   | 433.01 | Put        |           |           | 56,040.00000 | 5.60400        | 38,340.000        |            | 0.00  | 0                | 0.00          |
| GVIX             | On | 01/01/2029 | LIVE INDEX             |        |            | 110.00000 | 110.00000 | 110.00000    | 110.00000      |                   |            | 0.00  | 0                | 0.00          |
| IGOV             | On | 01/11/2012 | Index Future           |        |            | 185.57700 | 185.57700 | 185.59000    | 185.59000      |                   |            | 0.00  | 0                | 592.00        |
| IGOV             | On | 07/02/2013 | Index Future           |        |            | 188.23600 | 188.23600 | 188.24900    | 188.24900      |                   |            | 0.00  | 0                | 14.00         |
| ILBI             | On | 01/11/2012 | Index Future           |        |            | 502.13300 | 502.13300 | 502.13300    | 502.13300      |                   |            | 0.00  | 0                | 0.00          |
| ILBI             | On | 07/02/2013 | Index Future           |        |            | 509.13900 | 509.13900 | 509.13900    | 509.13900      |                   |            | 0.00  | 0                | 169.00        |
| J157             | On | 15/09/2015 | Interest Rate Swap     |        |            | 8.82200   | 0.02000   | 8.82200      | -0.02000       |                   | 15.00      | 0.00  | 0                | 0.00          |
| J186             | On | 21/12/2026 | Interest Rate Swap     |        |            | 8.68300   | 0.10773   | 8.68300      | 0.10773        |                   | 15.00      | 0.00  | 0                | 0.00          |
| J201             | On | 22/12/2014 | Interest Rate Swap     |        |            | 8.65500   | 0.05139   | 8.65500      | 0.05139        |                   | 15.00      | 0.00  | 0                | 0.00          |
| J203             | On | 15/09/2017 | Interest Rate Swap     |        |            | 8.97500   | 0.08468   | 8.97500      | 0.08468        |                   | 15.00      | 0.00  | 0                | 0.00          |
| J204             | On | 21/12/2018 | Interest Rate Swap     |        |            | 8.96200   | 0.09581   | 8.96200      | 0.09581        |                   | 15.00      | 0.00  | 0                | 0.00          |
| J207             | On | 15/01/2020 | Interest Rate Swap     |        |            | 8.99700   | 0.06909   | 8.99700      | 0.06909        |                   | 15.00      | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 19/09/2012 | Jibar Tradeable Future |        |            | 5.00000   | 95.00000  | 5.00000      | 95.00000       |                   |            | 0.00  | 0                | 44,760.00     |
| JIBAR F          | On | 17/10/2012 | Jibar Tradeable Future |        |            | 4.95000   | 95.05000  | 4.96000      | 95.04000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 21/11/2012 | Jibar Tradeable Future |        |            | 4.85000   | 95.15000  | 4.86000      | 95.14000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 19/12/2012 | Jibar Tradeable Future |        |            | 4.79000   | 95.21000  | 4.80000      | 95.20000       |                   |            | 0.00  | 0                | 840.00        |
| JIBAR F          | On | 16/01/2013 | Jibar Tradeable Future |        |            | 4.77000   | 95.23000  | 4.78000      | 95.22000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 20/02/2013 | Jibar Tradeable Future |        |            | 4.76000   | 95.24000  | 4.78000      | 95.22000       |                   |            | 0.00  | 0                | 0.00          |
| JIBAR F          | On | 20/03/2013 | Jibar Tradeable Future |        |            | 4.76000   | 95.24000  | 4.78000      | 95.22000       |                   |            | 0.00  | 0                | 1,000.00      |
| JIBAR F          | On | 19/06/2013 | Jibar Tradeable Future |        |            | 4.81000   | 95.19000  | 4.83000      | 95.17000       |                   |            | 0.00  | 0                | 500.00        |
| JIBAR F          | On | 18/09/2013 | Jibar Tradeable Future |        |            | 4.89000   | 95.11000  | 4.93000      | 95.07000       |                   |            | 0.00  | 0                | 1,700.00      |

| Contract Details |            |                         | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| JIBAR FOn        | 18/12/2013 | Jibar Tradeable Future  |        |            | 5.02000   | 94.98000  | 5.06000      | 94.94000       |                   |            | 0.00  | 0                | 1,500.00      |
| JIBAR FOn        | 19/03/2014 | Jibar Tradeable Future  |        |            | 5.16000   | 94.84000  | 5.21000      | 94.79000       |                   |            | 0.00  | 0                | 800.00        |
| JIBAR FOn        | 18/06/2014 | Jibar Tradeable Future  |        |            | 5.32000   | 94.68000  | 5.37000      | 94.63000       |                   |            | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 17/09/2012 | Foreign Exchange Future |        |            | 6.78540   | 6.78540   | 6.75900      | 6.75900        |                   | 11.69      | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 17/09/2012 | Foreign Exchange Future | 6.59   | Call       |           |           | 186.92130    | 0.18692        | 209.621           | 12.57      | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 17/09/2012 | Foreign Exchange Future | 6.59   | Put        |           |           | 17.92130     | 0.01792        | 14.221            | 12.57      | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 14/12/2012 | Foreign Exchange Future |        |            | 6.83710   | 6.83710   | 6.81140      | 6.81140        |                   | 11.61      | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 14/12/2012 | Foreign Exchange Future | 6.63   | Call       |           |           | 274.53550    | 0.27454        | 292.648           | 11.70      | 0.00  | 0                | 0.00          |
| NZ\$ / R On      | 14/12/2012 | Foreign Exchange Future | 6.63   | Put        |           |           | 93.13550     | 0.09314        | 85.548            | 11.70      | 0.00  | 0                | 0.00          |
| R023 On          | 01/11/2012 | Bond Future             |        |            | 7.07168   | 106.32704 | 7.14414      | 105.78787      |                   |            | 0.00  | 0                | 1,049.00      |
| R023 On          | 01/11/2012 | Bond Future             | 7.04   | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023 On          | 01/11/2012 | Bond Future             | 7.04   | Put        |           |           | 776.02000    | 0.77602        | 236.850           |            | 0.00  | 0                | 0.00          |
| R023 On          | 01/11/2012 | Bond Future             | 7.05   | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023 On          | 01/11/2012 | Bond Future             | 7.05   | Put        |           |           | 701.18000    | 0.70118        | 162.010           |            | 0.00  | 0                | 0.00          |
| R023 On          | 01/11/2012 | Bond Future             | 7.06   | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023 On          | 01/11/2012 | Bond Future             | 7.06   | Put        |           |           | 626.41000    | 0.62641        | 87.240            |            | 0.00  | 0                | 0.00          |
| R023 On          | 07/02/2013 | Bond Future             |        |            | 7.13957   | 107.85065 | 7.21494      | 107.30385      |                   |            | 0.00  | 0                | 0.00          |
| R023 On          | 07/02/2013 | Bond Future             | 7.04   | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023 On          | 07/02/2013 | Bond Future             | 7.04   | Put        |           |           | 1,274.88000  | 1.27488        | 728.080           |            | 0.00  | 0                | 0.00          |
| R023 On          | 07/02/2013 | Bond Future             | 7.05   | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023 On          | 07/02/2013 | Bond Future             | 7.05   | Put        |           |           | 1,201.46000  | 1.20146        | 654.660           |            | 0.00  | 0                | 0.00          |
| R023 On          | 07/02/2013 | Bond Future             | 7.06   | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023 On          | 07/02/2013 | Bond Future             | 7.06   | Put        |           |           | 1,128.11000  | 1.12811        | 581.310           |            | 0.00  | 0                | 0.00          |
| R023 On          | 02/05/2013 | Bond Future             |        |            | 7.18605   | 105.33931 | 7.26394      | 104.78564      |                   |            | 0.00  | 0                | 0.00          |
| R023 On          | 02/05/2013 | Bond Future             | 7.04   | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023 On          | 02/05/2013 | Bond Future             | 7.04   | Put        |           |           | 1,602.16000  | 1.60216        | 1,048.490         |            | 0.00  | 0                | 0.00          |
| R023 On          | 02/05/2013 | Bond Future             | 7.05   | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023 On          | 02/05/2013 | Bond Future             | 7.05   | Put        |           |           | 1,529.94000  | 1.52994        | 976.270           |            | 0.00  | 0                | 0.00          |
| R023 On          | 02/05/2013 | Bond Future             | 7.06   | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |

| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R023             | On         | 02/05/2013         | Bond Future        | 7.06   | Put        |           |           | 1,457.78000  | 1.45778        | 904.110           |            | 0.00  | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        |        |            | 5.45447   | 122.93715 | 5.52433      | 122.73117      |                   | 2.47       | 0.00  | 0                | 15,729.00     |
| R157             | On         | 01/11/2012         | Bond Future        | 5.78   | Call       |           |           | 975.67000    | 0.97567        | 1,126.340         | 2.53       | 0.00  | 0                | 5,630.00      |
| R157             | On         | 01/11/2012         | Bond Future        | 5.78   | Put        |           |           | 225.66000    | 0.22566        | 170.350           | 2.53       | 0.00  | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        | 6.24   | Call       |           |           | 2,118.97000  | 2.11897        | 2,313.520         | 2.63       | 0.00  | 0                | 0.00          |
| R157             | On         | 01/11/2012         | Bond Future        | 6.24   | Put        |           |           | 34.44000     | 0.03444        | 23.010            | 2.63       | 0.00  | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        |        |            | 5.47043   | 124.69873 | 5.54887      | 124.48992      |                   | 2.38       | 0.00  | 0                | 100.00        |
| R157             | On         | 07/02/2013         | Bond Future        | 6.28   | Call       |           |           | 2,120.86000  | 2.12086        | 2,294.380         | 2.52       | 0.00  | 0                | 0.00          |
| R157             | On         | 07/02/2013         | Bond Future        | 6.28   | Put        |           |           | 197.07000    | 0.19707        | 161.780           | 2.52       | 0.00  | 0                | 0.00          |
| R157             | On         | 02/05/2013         | Bond Future        |        |            | 5.44310   | 119.51756 | 5.53023      | 119.30631      |                   | 2.44       | 0.00  | 0                | 0.00          |
| R157             | On         | 02/05/2013         | Bond Future        | 5.34   | Call       |           |           | 734.74000    | 0.73474        | 826.690           | 2.42       | 0.00  | 0                | 0.00          |
| R157             | On         | 02/05/2013         | Bond Future        | 5.34   | Put        |           |           | 1,196.59000  | 1.19659        | 1,077.290         | 2.42       | 0.00  | 0                | 0.00          |
| R157             | On         | 02/05/2013         | Bond Future        | 5.35   | Call       |           |           | 745.37000    | 0.74537        | 838.180           | 2.42       | 0.00  | 0                | 0.00          |
| R157             | On         | 02/05/2013         | Bond Future        | 5.35   | Put        |           |           | 1,182.88000  | 1.18288        | 1,064.440         | 2.42       | 0.00  | 0                | 0.00          |
| R157             | On         | 02/05/2013         | Bond Future        | 5.36   | Call       |           |           | 756.10000    | 0.75610        | 849.770           | 2.42       | 0.00  | 0                | 0.00          |
| R157             | On         | 02/05/2013         | Bond Future        | 5.36   | Put        |           |           | 1,169.28000  | 1.16928        | 1,051.700         | 2.42       | 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/R2On        | 15/09/2015 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R157/R2On        | 15/09/2015 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R186             | On         | 01/11/2012         | Bond Future        |        |            | 7.46398   | 130.16682 | 7.55167      | 129.27797      |                   | 11.79      | 0.00  | 0                | 35,648.00     |
| R186             | On         | 01/11/2012         | Bond Future        | 7.82   | Call       |           |           | 4,128.28000  | 4.12828        | 4,727.010         | 12.07      | 0.00  | 0                | 1,858.00      |
| R186             | On         | 01/11/2012         | Bond Future        | 7.82   | Put        |           |           | 1,462.54000  | 1.46254        | 1,172.420         | 12.07      | 0.00  | 0                | 0.00          |
| R186             | On         | 01/11/2012         | Bond Future        | 8.00   | Call       |           |           | 5,372.82000  | 5.37282        | 6,050.960         | 12.22      | 0.00  | 0                | 0.00          |
| R186             | On         | 01/11/2012         | Bond Future        | 8.00   | Put        |           |           | 963.56000    | 0.96356        | 752.850           | 12.22      | 0.00  | 0                | 0.00          |
| R186             | On         | 01/11/2012         | Bond Future        | 8.50   | Call       |           |           | 9,328.10000  | 9.32810        | 10,146.630        | 12.65      | 0.00  | 0                | 0.00          |
| R186             | On         | 01/11/2012         | Bond Future        | 8.50   | Put        |           |           | 256.56000    | 0.25656        | 186.240           | 12.65      | 0.00  | 0                | 0.00          |
| R186             | On         | 01/11/2012         | Bond Future        | 8.82   | Call       |           |           | 12,008.80000 | 12.00880       | 12,870.080        | 12.65      | 0.00  | 0                | 0.00          |

| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R186             | On         | 01/11/2012         | Bond Future        | 8.82   | Put        |           |           | 87.09000     | 0.08709        | 59.520            | 12.65      | 0.00  | 0                | 1,858.00      |
| R186             | On         | 07/02/2013         | Bond Future        |        |            | 7.53451   | 126.74130 | 7.62535      | 125.83983      |                   | 13.00      | 0.00  | 0                | 1,750.00      |
| R186             | On         | 07/02/2013         | Bond Future        | 8.47   | Call       |           |           | 9,479.40000  | 9.47940        | 10,181.560        | 13.60      | 0.00  | 0                | 0.00          |
| R186             | On         | 07/02/2013         | Bond Future        | 8.47   | Put        |           |           | 1,518.82000  | 1.51882        | 1,319.510         | 13.60      | 0.00  | 0                | 0.00          |
| R186             | On         | 07/02/2013         | Bond Future        | 7.00   | Call       |           |           | 1,862.39000  | 1.86239        | 2,127.290         | 12.63      | 0.00  | 0                | 10,300.00     |
| R186             | On         | 07/02/2013         | Bond Future        | 7.00   | Put        |           |           | 8,257.97000  | 8.25797        | 7,621.400         | 12.63      | 0.00  | 0                | 0.00          |
| R186             | On         | 07/02/2013         | Bond Future        | 7.25   | Call       |           |           | 2,695.22000  | 2.69522        | 3,039.060         | 12.75      | 0.00  | 0                | 670.00        |
| R186             | On         | 07/02/2013         | Bond Future        | 7.25   | Put        |           |           | 6,480.07000  | 6.48007        | 5,922.440         | 12.75      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/05/2013         | Bond Future        |        |            | 7.58856   | 128.39177 | 7.68220      | 127.47876      |                   | 13.19      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/05/2013         | Bond Future        | 7.41   | Call       |           |           | 4,263.88000  | 4.26388        | 4,670.220         | 13.04      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/05/2013         | Bond Future        | 7.41   | Put        |           |           | 6,944.22000  | 6.94422        | 6,437.550         | 13.04      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/05/2013         | Bond Future        | 7.39   | Call       |           |           | 4,180.66000  | 4.18066        | 4,581.780         | 13.04      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/05/2013         | Bond Future        | 7.39   | Put        |           |           | 7,061.13000  | 7.06113        | 6,549.240         | 13.04      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/05/2013         | Bond Future        | 7.40   | Call       |           |           | 4,222.16000  | 4.22216        | 4,625.880         | 13.04      | 0.00  | 0                | 0.00          |
| R186             | On         | 02/05/2013         | Bond Future        | 7.40   | Put        |           |           | 7,002.51000  | 7.00251        | 6,493.220         | 13.04      | 0.00  | 0                | 0.00          |
| R186             | On         | 21/12/2026         | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R186/R1On        | 21/12/2026 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R186/R2On        | 21/12/2026 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R186/R2On        | 21/12/2026 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R189             | On         | 01/11/2012         | Bond Future        |        |            | 214.14696 | 214.14696 | 214.15895    | 214.15895      |                   |            | 0.00  | 0                | 0.00          |
| R189             | On         | 01/11/2012         | Bond Future        | 218.99 | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R189             | On         | 01/11/2012         | Bond Future        | 218.99 | Put        |           |           | 4,831.05000  | 4.83105        | 4,843.040         |            | 0.00  | 0                | 0.00          |
| R189             | On         | 01/11/2012         | Bond Future        | 219.00 | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R189             | On         | 01/11/2012         | Bond Future        | 219.00 | Put        |           |           | 4,841.05000  | 4.84105        | 4,853.040         |            | 0.00  | 0                | 0.00          |
| R189             | On         | 01/11/2012         | Bond Future        | 219.01 | Call       |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R189             | On         | 01/11/2012         | Bond Future        | 219.01 | Put        |           |           | 4,851.05000  | 4.85105        | 4,863.040         |            | 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          |



| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R197             | On | 01/11/2012 | Bond Future        |        |            | 272.16878 | 272.16878 | 272.17422    | 272.17422      |                   |            | 0.00  | 0                | 5,528.00      |
| R197             | On | 01/11/2012 | Bond Future        | 266.99 | Call       |           |           | 5,184.22000  | 5.18422        | 5,178.780         |            | 0.00  | 0                | 0.00          |
| R197             | On | 01/11/2012 | Bond Future        | 266.99 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 01/11/2012 | Bond Future        | 267.00 | Call       |           |           | 5,174.22000  | 5.17422        | 5,168.780         |            | 0.00  | 0                | 0.00          |
| R197             | On | 01/11/2012 | Bond Future        | 267.00 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 01/11/2012 | Bond Future        | 267.01 | Call       |           |           | 5,164.22000  | 5.16422        | 5,158.780         |            | 0.00  | 0                | 0.00          |
| R197             | On | 01/11/2012 | Bond Future        | 267.01 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On | 07/12/2023 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        |        |            | 4.80504   | 111.16202 | 4.87531      | 111.01478      |                   | 1.60       | 0.00  | 0                | 1,560.00      |
| R201             | On | 01/11/2012 | Bond Future        | 5.11   | Call       |           |           | 605.19000    | 0.60519        | 717.660           |            | 0.00  | 0                | 0.00          |
| R201             | On | 01/11/2012 | Bond Future        | 5.11   | Put        |           |           | 115.33000    | 0.11533        | 80.560            |            | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        |        |            | 4.71647   | 108.34593 | 4.79771      | 108.19669      |                   | 1.61       | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        | 4.98   | Call       |           |           | 658.45000    | 0.65845        | 752.140           |            | 0.00  | 0                | 0.00          |
| R201             | On | 07/02/2013 | Bond Future        | 4.98   | Put        |           |           | 324.58000    | 0.32458        | 269.030           |            | 0.00  | 0                | 0.00          |
| R201             | On | 02/05/2013 | Bond Future        |        |            | 4.56841   | 109.75677 | 4.66187      | 109.60583      |                   | 1.47       | 0.00  | 0                | 0.00          |
| R201             | On | 02/05/2013 | Bond Future        | 4.04   | Call       |           |           | 161.15000    | 0.16115        | 196.110           |            | 0.00  | 0                | 0.00          |
| R201             | On | 02/05/2013 | Bond Future        | 4.04   | Put        |           |           | 1,170.90000  | 1.17090        | 1,054.920         |            | 0.00  | 0                | 0.00          |
| R201             | On | 02/05/2013 | Bond Future        | 4.05   | Call       |           |           | 164.70000    | 0.16470        | 200.250           |            | 0.00  | 0                | 0.00          |
| R201             | On | 02/05/2013 | Bond Future        | 4.05   | Put        |           |           | 1,158.12000  | 1.15812        | 1,042.730         |            | 0.00  | 0                | 0.00          |
| R201             | On | 02/05/2013 | Bond Future        | 4.06   | Call       |           |           | 168.32000    | 0.16832        | 204.460           |            | 0.00  | 0                | 0.00          |
| R201             | On | 02/05/2013 | Bond Future        | 4.06   | Put        |           |           | 1,145.40000  | 1.14540        | 1,030.600         |            | 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/R20         | On | 22/12/2014 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R202             | On | 01/11/2012 | Bond Future        |        |            | 199.91682 | 199.91682 | 199.91775    | 199.91775      |                   |            | 0.00  | 0                | 49,243.00     |
| R202             | On | 01/11/2012 | Bond Future        | 191.99 | Call       |           |           | 7,927.75000  | 7.92775        | 7,926.820         |            | 0.00  | 0                | 0.00          |
| R202             | On | 01/11/2012 | Bond Future        | 191.99 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R202             | On | 01/11/2012 | Bond Future        | 192.00 | Call       |           |           | 7,917.75000  | 7.91775        | 7,916.820         |            | 0.00  | 0                | 0.00          |
| R202             | On | 01/11/2012 | Bond Future        | 192.00 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R202             | On | 01/11/2012 | Bond Future        | 192.01 | Call       |           |           | 7,907.75000  | 7.90775        | 7,906.820         |            | 0.00           | 0                | 0.00          |
| R202             | On | 01/11/2012 | Bond Future        | 192.01 | Put        |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| R202             | On | 07/12/2033 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        |        |            | 5.97206   | 110.65400 | 6.04033      | 110.35409      |                   | 4.83       | 0.00           | 0                | 4,837.00      |
| R203             | On | 01/11/2012 | Bond Future        | 6.87   | Call       |           |           | 3,631.19000  | 3.63119        | 3,912.560         | 5.16       | 0.00           | 0                | 0.00          |
| R203             | On | 01/11/2012 | Bond Future        | 6.87   | Put        |           |           | 65.54000     | 0.06554        | 47.000            | 5.16       | 0.00           | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        |        |            | 6.01793   | 112.23960 | 6.09105      | 111.93546      |                   | 4.80       | 561,198,000.00 | 5,000            | 9,910.00      |
| R203             | On | 07/02/2013 | Bond Future        | 6.11   | Call       |           |           | 1,458.79000  | 1.45879        | 1,616.270         | 4.77       | 0.00           | 0                | 12,600.00     |
| R203             | On | 07/02/2013 | Bond Future        | 6.11   | Put        |           |           | 1,380.14000  | 1.38014        | 1,233.480         | 4.77       | 0.00           | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.65   | Call       |           |           | 2,877.50000  | 2.87750        | 3,103.230         | 4.94       | 0.00           | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.65   | Put        |           |           | 586.62000    | 0.58662        | 508.210           | 4.94       | 0.00           | 0                | 30,250.00     |
| R203             | On | 07/02/2013 | Bond Future        | 6.94   | Call       |           |           | 3,804.70000  | 3.80470        | 4,057.230         | 5.04       | 0.00           | 0                | 0.00          |
| R203             | On | 07/02/2013 | Bond Future        | 6.94   | Put        |           |           | 348.55000    | 0.34855        | 296.940           | 5.04       | 0.00           | 0                | 0.00          |
| R203             | On | 02/05/2013 | Bond Future        |        |            | 6.03700   | 109.54223 | 6.11463      | 109.23439      |                   | 4.99       | 0.00           | 0                | 8.00          |
| R203             | On | 02/05/2013 | Bond Future        | 5.91   | Call       |           |           | 1,393.70000  | 1.39370        | 1,528.320         | 4.93       | 0.00           | 0                | 0.00          |
| R203             | On | 02/05/2013 | Bond Future        | 5.91   | Put        |           |           | 2,207.47000  | 2.20747        | 2,034.250         | 4.93       | 0.00           | 0                | 0.00          |
| R203             | On | 02/05/2013 | Bond Future        | 5.89   | Call       |           |           | 1,359.05000  | 1.35905        | 1,491.480         | 4.93       | 0.00           | 0                | 0.00          |
| R203             | On | 02/05/2013 | Bond Future        | 5.89   | Put        |           |           | 2,252.76000  | 2.25276        | 2,077.350         | 4.93       | 0.00           | 0                | 0.00          |
| R203             | On | 02/05/2013 | Bond Future        | 5.90   | Call       |           |           | 1,376.30000  | 1.37630        | 1,509.830         | 4.93       | 0.00           | 0                | 0.00          |
| R203             | On | 02/05/2013 | Bond Future        | 5.90   | Put        |           |           | 2,230.03000  | 2.23003        | 2,055.720         | 4.93       | 0.00           | 0                | 0.00          |
| R203             | On | 15/09/2017 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R203/R1          | On | 15/09/2017 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        |        |            | 6.27645   | 111.65613 | 6.34435      | 111.29815      |                   | 6.03       | 0.00           | 0                | 3,741.00      |
| R204             | On | 01/11/2012 | Bond Future        | 7.22   | Call       |           |           | 4,566.69000  | 4.56669        | 4,903.360         | 6.38       | 0.00           | 0                | 0.00          |
| R204             | On | 01/11/2012 | Bond Future        | 7.22   | Put        |           |           | 77.45000     | 0.07745        | 56.140            | 6.38       | 0.00           | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        |        |            | 6.32839   | 109.22501 | 6.40019      | 108.86200      |                   | 6.46       | 327,675,030.00 | 3,000            | 3,000.00      |
| R204             | On | 07/02/2013 | Bond Future        | 7.29   | Call       |           |           | 4,860.31000  | 4.86031        | 5,158.670         | 6.82       | 0.00           | 0                | 0.00          |
| R204             | On | 07/02/2013 | Bond Future        | 7.29   | Put        |           |           | 483.37000    | 0.48337        | 418.720           | 6.82       | 0.00           | 0                | 0.00          |

| Contract Details |            |                    |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|--------------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R204             | On         | 02/05/2013         | Bond Future        |        |            | 6.36104   | 110.64719 | 6.43645      | 110.27974      |                   | 6.57       | 0.00  | 0                | 0.00          |
| R204             | On         | 02/05/2013         | Bond Future        | 6.29   | Call       |           |           | 2,021.94000  | 2.02194        | 2,191.660         | 6.52       | 0.00  | 0                | 0.00          |
| R204             | On         | 02/05/2013         | Bond Future        | 6.29   | Put        |           |           | 2,736.96000  | 2.73696        | 2,539.230         | 6.52       | 0.00  | 0                | 0.00          |
| R204             | On         | 02/05/2013         | Bond Future        | 6.30   | Call       |           |           | 2,044.37000  | 2.04437        | 2,215.300         | 6.52       | 0.00  | 0                | 0.00          |
| R204             | On         | 02/05/2013         | Bond Future        | 6.30   | Put        |           |           | 2,710.38000  | 2.71038        | 2,513.860         | 6.52       | 0.00  | 0                | 0.00          |
| R204             | On         | 02/05/2013         | Bond Future        | 6.31   | Call       |           |           | 2,066.95000  | 2.06695        | 2,239.090         | 6.52       | 0.00  | 0                | 0.00          |
| R204             | On         | 02/05/2013         | Bond Future        | 6.31   | Put        |           |           | 2,683.98000  | 2.68398        | 2,488.670         | 6.52       | 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/R1On        | 15/01/2020 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R204/R2On        | 21/12/2018 | Price Contribution |                    |        | 100.00000  | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R206             | On         | 01/11/2012         | Bond Future        |        |            | 4.93064   | 105.24771 | 5.00481      | 105.16109      |                   | 1.00       | 0.00  | 0                | 1,120.00      |
| R206             | On         | 01/11/2012         | Bond Future        | 5.05   | Call       |           |           | 203.25000    | 0.20325        | 252.790           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 01/11/2012         | Bond Future        | 5.05   | Put        |           |           | 150.52000    | 0.15052        | 113.440           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 07/02/2013         | Bond Future        |        |            | 4.79177   | 102.99044 | 4.88827      | 102.90268      |                   | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 07/02/2013         | Bond Future        | 4.76   | Call       |           |           | 219.26000    | 0.21926        | 258.700           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 07/02/2013         | Bond Future        | 4.76   | Put        |           |           | 335.94000    | 0.33594        | 287.620           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 02/05/2013         | Bond Future        |        |            | 4.49506   | 104.33168 | 4.62433      | 104.24300      |                   | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 02/05/2013         | Bond Future        | 3.39   | Call       |           |           | 72.72000     | 0.07272        | 87.750            | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 02/05/2013         | Bond Future        | 3.39   | Put        |           |           | 924.91000    | 0.92491        | 851.260           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 02/05/2013         | Bond Future        | 3.40   | Call       |           |           | 73.84000     | 0.07384        | 89.050            | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 02/05/2013         | Bond Future        | 3.40   | Put        |           |           | 919.08000    | 0.91908        | 845.610           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 02/05/2013         | Bond Future        | 3.41   | Call       |           |           | 74.97000     | 0.07497        | 90.360            | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 02/05/2013         | Bond Future        | 3.41   | Put        |           |           | 913.26000    | 0.91326        | 839.970           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On         | 15/01/2014         | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R207             | On         | 01/11/2012         | Bond Future        |        |            | 6.58031   | 106.01994 | 6.64795      | 105.62928      |                   | 7.31       | 0.00  | 0                | 19,077.00     |
| R207             | On         | 01/11/2012         | Bond Future        | 7.58   | Call       |           |           | 5,291.28000  | 5.29128        | 5,658.740         | 7.80       | 0.00  | 0                | 0.00          |
| R207             | On         | 01/11/2012         | Bond Future        | 7.58   | Put        |           |           | 88.33000     | 0.08833        | 65.130            | 7.80       | 0.00  | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R207             | On | 07/02/2013 | Bond Future        |        |            | 6.63922   | 103.89930 | 6.71024      | 103.50312      |                   | 7.85       | 0.00           | 0                | 0.00          |
| R207             | On | 07/02/2013 | Bond Future        | 7.66   | Call       |           |           | 5,673.58000  | 5.67358        | 6,000.140         | 8.35       | 0.00           | 0                | 0.00          |
| R207             | On | 07/02/2013 | Bond Future        | 7.66   | Put        |           |           | 550.85000    | 0.55085        | 481.230           | 8.35       | 0.00           | 0                | 0.00          |
| R207             | On | 02/05/2013 | Bond Future        |        |            | 6.68224   | 105.25226 | 6.75635      | 104.85118      |                   | 7.96       | 0.00           | 0                | 0.00          |
| R207             | On | 02/05/2013 | Bond Future        | 6.44   | Call       |           |           | 1,952.37000  | 1.95237        | 2,117.180         | 7.88       | 0.00           | 0                | 0.00          |
| R207             | On | 02/05/2013 | Bond Future        | 6.44   | Put        |           |           | 3,677.94000  | 3.67794        | 3,441.670         | 7.88       | 0.00           | 0                | 0.00          |
| R207             | On | 02/05/2013 | Bond Future        | 6.45   | Call       |           |           | 1,974.84000  | 1.97484        | 2,140.910         | 7.89       | 0.00           | 0                | 0.00          |
| R207             | On | 02/05/2013 | Bond Future        | 6.45   | Put        |           |           | 3,645.32000  | 3.64532        | 3,410.310         | 7.89       | 0.00           | 0                | 0.00          |
| R207             | On | 02/05/2013 | Bond Future        | 6.46   | Call       |           |           | 1,997.46000  | 1.99746        | 2,164.800         | 7.89       | 0.00           | 0                | 0.00          |
| R207             | On | 02/05/2013 | Bond Future        | 6.46   | Put        |           |           | 3,612.89000  | 3.61289        | 3,379.150         | 7.89       | 0.00           | 0                | 0.00          |
| R207             | On | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R207/R1On        |    | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R207/R2On        |    | 15/01/2020 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        |        |            | 6.75220   | 100.66316 | 6.81965      | 100.23721      |                   | 8.61       | 0.00           | 0                | 9,343.00      |
| R208             | On | 01/11/2012 | Bond Future        | 6.81   | Call       |           |           | 1,418.77000  | 1.41877        | 1,630.580         | 8.65       | 0.00           | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 6.81   | Put        |           |           | 1,479.57000  | 1.47957        | 1,265.430         | 8.65       | 0.00           | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 7.50   | Call       |           |           | 4,423.16000  | 4.42316        | 4,793.540         | 9.12       | 0.00           | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 7.50   | Put        |           |           | 250.36000    | 0.25036        | 194.790           | 9.12       | 0.00           | 0                | 12,250.00     |
| R208             | On | 01/11/2012 | Bond Future        | 7.70   | Call       |           |           | 5,491.20000  | 5.49120        | 5,884.520         | 9.26       | 0.00           | 0                | 0.00          |
| R208             | On | 01/11/2012 | Bond Future        | 7.70   | Put        |           |           | 133.38000    | 0.13338        | 100.750           | 9.26       | 0.00           | 0                | 0.00          |
| R208             | On | 07/02/2013 | Bond Future        |        |            | 6.81279   | 102.10556 | 6.88321      | 101.67360      |                   | 9.00       | 204,211,120.00 | 2,000            | 2,300.00      |
| R208             | On | 07/02/2013 | Bond Future        | 6.00   | Call       |           |           | 571.27000    | 0.57127        | 649.840           | 8.64       | 0.00           | 0                | 12,250.00     |
| R208             | On | 07/02/2013 | Bond Future        | 6.00   | Put        |           |           | 6,161.18000  | 6.16118        | 5,807.790         | 8.64       | 0.00           | 0                | 0.00          |
| R208             | On | 07/02/2013 | Bond Future        | 7.78   | Call       |           |           | 5,994.02000  | 5.99402        | 6,342.810         | 9.49       | 0.00           | 0                | 0.00          |
| R208             | On | 07/02/2013 | Bond Future        | 7.78   | Put        |           |           | 691.06000    | 0.69106        | 607.890           | 9.49       | 0.00           | 0                | 0.00          |
| R208             | On | 02/05/2013 | Bond Future        |        |            | 6.85507   | 100.04051 | 6.92816      | 99.60319       |                   | 9.43       | 0.00           | 0                | 0.00          |
| R208             | On | 02/05/2013 | Bond Future        | 6.65   | Call       |           |           | 2,295.42000  | 2.29542        | 2,481.570         | 9.31       | 0.00           | 0                | 0.00          |
| R208             | On | 02/05/2013 | Bond Future        | 6.65   | Put        |           |           | 3,972.55000  | 3.97255        | 3,721.380         | 9.31       | 0.00           | 0                | 0.00          |

| Contract Details |    |            |                    | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R208             | On | 02/05/2013 | Bond Future        | 6.66   | Call       |           |           | 2,320.75000  | 2.32075        | 2,508.270         | 9.31       | 0.00  | 0                | 0.00          |
| R208             | On | 02/05/2013 | Bond Future        | 6.66   | Put        |           |           | 3,936.99000  | 3.93699        | 3,687.190         | 9.31       | 0.00  | 0                | 0.00          |
| R208             | On | 02/05/2013 | Bond Future        | 6.64   | Call       |           |           | 2,270.25000  | 2.27025        | 2,455.040         | 9.31       | 0.00  | 0                | 0.00          |
| R208             | On | 02/05/2013 | Bond Future        | 6.64   | Put        |           |           | 4,008.33000  | 4.00833        | 3,755.800         | 9.31       | 0.00  | 0                | 0.00          |
| R208             | On | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R208/R1On        |    | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R208/R2On        |    | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R208/R2On        |    | 31/03/2021 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        |        |            | 8.17883   | 80.65637  | 8.26106      | 79.94388       |                   | 17.67      | 0.00  | 0                | 7,428.00      |
| R209             | On | 01/11/2012 | Bond Future        | 8.99   | Call       |           |           | 6,417.20000  | 6.41720        | 7,019.750         | 18.60      | 0.00  | 0                | 0.00          |
| R209             | On | 01/11/2012 | Bond Future        | 8.99   | Put        |           |           | 513.12000    | 0.51312        | 403.180           | 18.60      | 0.00  | 0                | 0.00          |
| R209             | On | 07/02/2013 | Bond Future        |        |            | 8.24864   | 81.81203  | 8.33325      | 81.08946       |                   | 18.80      | 0.00  | 0                | 0.00          |
| R209             | On | 07/02/2013 | Bond Future        | 9.06   | Call       |           |           | 7,637.44000  | 7.63744        | 8,166.620         | 19.74      | 0.00  | 0                | 0.00          |
| R209             | On | 07/02/2013 | Bond Future        | 9.06   | Put        |           |           | 1,832.29000  | 1.83229        | 1,638.900         | 19.74      | 0.00  | 0                | 0.00          |
| R209             | On | 02/05/2013 | Bond Future        |        |            | 8.30292   | 79.73435  | 8.38960      | 79.00253       |                   | 19.98      | 0.00  | 0                | 0.00          |
| R209             | On | 02/05/2013 | Bond Future        | 7.99   | Call       |           |           | 3,684.72000  | 3.68472        | 3,995.430         | 19.82      | 0.00  | 0                | 0.00          |
| R209             | On | 02/05/2013 | Bond Future        | 7.99   | Put        |           |           | 7,148.30000  | 7.14830        | 6,727.190         | 19.82      | 0.00  | 0                | 0.00          |
| R209             | On | 02/05/2013 | Bond Future        | 8.00   | Call       |           |           | 3,719.05000  | 3.71905        | 4,031.700         | 19.83      | 0.00  | 0                | 0.00          |
| R209             | On | 02/05/2013 | Bond Future        | 8.00   | Put        |           |           | 7,093.10000  | 7.09310        | 6,673.930         | 19.83      | 0.00  | 0                | 0.00          |
| R209             | On | 02/05/2013 | Bond Future        | 8.01   | Call       |           |           | 3,753.54000  | 3.75354        | 4,068.130         | 19.84      | 0.00  | 0                | 0.00          |
| R209             | On | 02/05/2013 | Bond Future        | 8.01   | Put        |           |           | 7,038.21000  | 7.03821        | 6,620.980         | 19.84      | 0.00  | 0                | 0.00          |
| R209             | On | 31/03/2036 | Price Contribution |        |            | 6.25000   | 6.25000   | 6.25000      | 6.25000        |                   |            | 0.00  | 0                | 0.00          |
| R209/R1On        |    | 31/03/2036 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R209/R1On        |    | 31/03/2036 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R209/R2On        |    | 31/03/2036 | Price Contribution |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                    |        | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R209/R2On        | 31/03/2036    | Price Contribution |        |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R210             | On 01/11/2012 | Bond Future        |        |        |            | 153.71462 | 153.71462 | 153.71639    | 153.71639      |                   |            | 0.00  | 0                | 3,414.00      |
| R210             | On 01/11/2012 | Bond Future        | 144.99 | Call   |            |           |           | 8,726.39000  | 8.72639        | 8,724.620         |            | 0.00  | 0                | 0.00          |
| R210             | On 01/11/2012 | Bond Future        | 144.99 | Put    |            |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R210             | On 01/11/2012 | Bond Future        | 145.00 | Call   |            |           |           | 8,716.39000  | 8.71639        | 8,714.620         |            | 0.00  | 0                | 0.00          |
| R210             | On 01/11/2012 | Bond Future        | 145.00 | Put    |            |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R210             | On 01/11/2012 | Bond Future        | 145.01 | Call   |            |           |           | 8,706.39000  | 8.70639        | 8,704.620         |            | 0.00  | 0                | 0.00          |
| R210             | On 01/11/2012 | Bond Future        | 145.01 | Put    |            |           |           | 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 01/11/2012 | Bond Future        |        |        |            | 122.15468 | 122.15468 | 122.16018    | 122.16018      |                   |            | 0.00  | 0                | 703.00        |
| R211             | On 01/11/2012 | Bond Future        | 121.99 | Call   |            |           |           | 170.18000    | 0.17018        | 164.680           |            | 0.00  | 0                | 0.00          |
| R211             | On 01/11/2012 | Bond Future        | 121.99 | Put    |            |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 01/11/2012 | Bond Future        | 122.00 | Call   |            |           |           | 160.18000    | 0.16018        | 154.680           |            | 0.00  | 0                | 0.00          |
| R211             | On 01/11/2012 | Bond Future        | 122.00 | Put    |            |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 01/11/2012 | Bond Future        | 122.01 | Call   |            |           |           | 150.18000    | 0.15018        | 144.680           |            | 0.00  | 0                | 0.00          |
| R211             | On 01/11/2012 | Bond Future        | 122.01 | Put    |            |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 31/01/2017 | Price Contribution |        |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R212             | On 01/11/2012 | Bond Future        |        |        |            | 125.34323 | 125.34323 | 125.34599    | 125.34599      |                   |            | 0.00  | 0                | 5,084.00      |
| R212             | On 01/11/2012 | Bond Future        | 121.99 | Call   |            |           |           | 3,355.99000  | 3.35599        | 3,353.230         |            | 0.00  | 0                | 0.00          |
| R212             | On 01/11/2012 | Bond Future        | 121.99 | Put    |            |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 01/11/2012 | Bond Future        | 122.00 | Call   |            |           |           | 3,345.99000  | 3.34599        | 3,343.230         |            | 0.00  | 0                | 0.00          |
| R212             | On 01/11/2012 | Bond Future        | 122.00 | Put    |            |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 01/11/2012 | Bond Future        | 122.01 | Call   |            |           |           | 3,335.99000  | 3.33599        | 3,333.230         |            | 0.00  | 0                | 0.00          |
| R212             | On 01/11/2012 | Bond Future        | 122.01 | Put    |            |           |           | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 31/01/2022 | Price Contribution |        |        |            | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R213             | On 01/11/2012 | Bond Future        |        |        |            | 7.98604   | 91.87499  | 8.05818      | 91.23765       |                   | 15.45      | 0.00  | 0                | 4,907.00      |
| R213             | On 01/11/2012 | Bond Future        | 7.75   | Call   |            |           |           | 1,231.26000  | 1.23126        | 1,437.940         | 15.27      | 0.00  | 0                | 140.00        |

| Contract Details |    |            |                         | Strike | Call / Put | MTM Yield    | MTM Price    | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-------------------------|--------|------------|--------------|--------------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R213             | On | 01/11/2012 | Bond Future             | 7.75   | Put        |              |              | 4,000.44000  | 4.00044        | 3,569.780         | 15.27      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 8.81   | Call       |              |              | 6,734.41000  | 6.73441        | 7,278.740         | 16.36      | 0.00  | 0                | 0.00          |
| R213             | On | 01/11/2012 | Bond Future             | 8.81   | Put        |              |              | 465.84000    | 0.46584        | 372.830           | 16.36      | 0.00  | 0                | 0.00          |
| R213             | On | 07/02/2013 | Bond Future             |        |            | 8.06029      | 93.19152     | 8.13468      | 92.54516       |                   | 16.41      | 0.00  | 0                | 0.00          |
| R213             | On | 07/02/2013 | Bond Future             | 8.90   | Call       |              |              | 7,936.15000  | 7.93615        | 8,417.160         | 17.06      | 0.00  | 0                | 0.00          |
| R213             | On | 07/02/2013 | Bond Future             | 8.90   | Put        |              |              | 1,663.07000  | 1.66307        | 1,497.720         | 17.06      | 0.00  | 0                | 0.00          |
| R213             | On | 02/05/2013 | Bond Future             |        |            | 8.11496      | 90.86829     | 8.19126      | 90.21367       |                   | 17.40      | 0.00  | 0                | 0.00          |
| R213             | On | 02/05/2013 | Bond Future             | 7.84   | Call       |              |              | 3,766.51000  | 3.76651        | 4,046.720         | 17.18      | 0.00  | 0                | 0.00          |
| R213             | On | 02/05/2013 | Bond Future             | 7.84   | Put        |              |              | 6,838.87000  | 6.83887        | 6,464.460         | 17.18      | 0.00  | 0                | 0.00          |
| R213             | On | 02/05/2013 | Bond Future             | 7.85   | Call       |              |              | 3,802.33000  | 3.80233        | 4,084.310         | 17.19      | 0.00  | 0                | 0.00          |
| R213             | On | 02/05/2013 | Bond Future             | 7.85   | Put        |              |              | 6,785.12000  | 6.78512        | 6,412.480         | 17.19      | 0.00  | 0                | 0.00          |
| R213             | On | 02/05/2013 | Bond Future             | 7.86   | Call       |              |              | 3,838.33000  | 3.83833        | 4,122.090         | 17.19      | 0.00  | 0                | 0.00          |
| R213             | On | 02/05/2013 | Bond Future             | 7.86   | Put        |              |              | 6,731.67000  | 6.73167        | 6,360.810         | 17.19      | 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/R1          | On | 28/02/2031 | Price Contribution      |        |            | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R214             | On | 01/11/2012 | Bond Future             |        |            | 8.18770      | 82.70022     | 8.27497      | 81.89727       |                   |            | 0.00  | 0                | 1,714.00      |
| R214             | On | 01/11/2012 | Bond Future             | 7.99   | Call       |              |              | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R214             | On | 01/11/2012 | Bond Future             | 7.99   | Put        |              |              | 2,671.38000  | 2.67138        | 1,868.430         |            | 0.00  | 0                | 0.00          |
| R214             | On | 01/11/2012 | Bond Future             | 8.00   | Call       |              |              | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R214             | On | 01/11/2012 | Bond Future             | 8.00   | Put        |              |              | 2,575.19000  | 2.57519        | 1,772.240         |            | 0.00  | 0                | 0.00          |
| R214             | On | 01/11/2012 | Bond Future             | 8.01   | Call       |              |              | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R214             | On | 01/11/2012 | Bond Future             | 8.01   | Put        |              |              | 2,479.18000  | 2.47918        | 1,676.230         |            | 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/R2          | On | 28/02/2041 | Price Contribution      |        |            | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| RAIN             | On | 17/09/2012 | Foreign Exchange Future |        |            | 16,440.33000 | 16,440.33000 | 16,330.53000 | 16,330.53000   |                   |            | 0.00  | 0                | 0.00          |
| YUAN/R           | On | 17/09/2012 | Foreign Exchange Future |        |            | 1.33720      | 1.33720      | 1.32680      | 1.32680        |                   | 15.44      | 0.00  | 0                | 0.00          |
| YUAN/R           | On | 17/09/2012 | Foreign Exchange Future | 1.33   | Call       |              |              | 165.90340    | 0.01659        | 219.666           | 15.35      | 0.00  | 0                | 0.00          |

| Contract Details               |            |                         |  | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value                   | Contracts Traded | Open Interest       |
|--------------------------------|------------|-------------------------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------------|------------------|---------------------|
| YUAN/R On                      | 17/09/2012 | Foreign Exchange Future |  | 1.33   | Put        |           |           | 197.90340    | 0.01979        | 147.666           | 15.35      | 0.00                    | 0                | 0.00                |
| YUAN/R On                      | 14/12/2012 | Foreign Exchange Future |  |        |            | 1.34400   | 1.34400   | 1.33370      | 1.33370        |                   | 16.15      | 0.00                    | 0                | 0.00                |
| YUAN/R On                      | 14/12/2012 | Foreign Exchange Future |  | 1.34   | Call       |           |           | 429.10010    | 0.04291        | 482.202           | 16.02      | 0.00                    | 0                | 0.00                |
| YUAN/R On                      | 14/12/2012 | Foreign Exchange Future |  | 1.34   | Put        |           |           | 492.10010    | 0.04921        | 442.202           | 16.02      | 0.00                    | 0                | 0.00                |
| <b>Total for Derivatives :</b> |            |                         |  |        |            |           |           |              |                |                   |            | <b>1,531,814,552.62</b> | <b>63,433</b>    | <b>1,501,271.00</b> |

### i-Bonds

|        |    |            |           |  |  |           |           |           |           |  |                   |           |               |               |
|--------|----|------------|-----------|--|--|-----------|-----------|-----------|-----------|--|-------------------|-----------|---------------|---------------|
| AA02   | On | 28/03/2016 | Spot Bond |  |  | 100.00000 | 11.09573  | 100.00000 | 11.06885  |  |                   | 0.00      | 0             | 0.00          |
| AA03   | On | 11/05/2015 | Spot Bond |  |  | 100.00000 | 22.84425  | 100.00000 | 22.79397  |  |                   | 0.00      | 0             | 0.00          |
| AA04   | On | 22/03/2017 | Spot Bond |  |  | 100.00000 | 9.96229   | 100.00000 | 9.93815   |  |                   | 0.00      | 0             | 2,000,000.00  |
| AA05   | On | 22/03/2019 | Spot Bond |  |  | 5.00000   | 127.77508 | 5.00000   | 127.75793 |  | 25,000,000,000.00 | 5,000,000 | 20,500,000.00 |               |
| AB05   | On | 01/09/2012 | Spot Bond |  |  | 100.00000 | 69.58335  | 100.00000 | 69.58335  |  |                   | 0.00      | 0             | 900,000.00    |
| AB06   | On | 27/03/2015 | Spot Bond |  |  | 100.00000 | 23.05352  | 100.00000 | 23.00277  |  |                   | 0.00      | 0             | 19,910,000.00 |
| AB07   | On | 07/03/2014 | Spot Bond |  |  | 100.00000 | 39.95720  | 100.00000 | 39.86925  |  |                   | 0.00      | 0             | 7,900,000.00  |
| AB08   | On | 03/05/2017 | Spot Bond |  |  | 100.00000 | 9.19978   | 100.00000 | 9.17749   |  |                   | 0.00      | 0             | 0.00          |
| AB09   | On | 03/05/2017 | Spot Bond |  |  | 100.00000 | 15.55503  | 100.00000 | 15.52079  |  |                   | 0.00      | 0             | 5,000,000.00  |
| ABCL1  | On | 22/09/2013 | Spot Bond |  |  | 100.00000 | 44.64461  | 100.00000 | 44.53646  |  |                   | 0.00      | 0             | 0.00          |
| ABCP11 | On | 31/03/2013 | Spot Bond |  |  | 100.00000 | 67.85150  | 100.00000 | 67.70132  |  |                   | 0.00      | 0             | 0.00          |
| ABCP12 | On | 20/09/2014 | Spot Bond |  |  | 100.00000 | 31.94926  | 100.00000 | 31.87636  |  |                   | 0.00      | 0             | 0.00          |
| ABCP13 | On | 07/12/2023 | Spot Bond |  |  | 100.00000 | 6.70915   | 100.00000 | 6.69430   |  |                   | 0.00      | 0             | 0.00          |
| ABFN04 | On | 25/02/2015 | Spot Bond |  |  | 100.00000 | 19.80533  | 100.00000 | 19.75735  |  |                   | 0.00      | 0             | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility        | Value   | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|---------|------------------|---------------|
| ABFN05           | On | 17/03/2014 |        |            | 100.00000 | 31.74692  | 100.00000    | 31.67001       |                   |                   | 0.00    | 0                | 0.00          |
| ABFN06           | On | 17/03/2016 |        |            | 100.00000 | 12.26634  | 100.00000    | 12.23663       |                   |                   | 0.00    | 0                | 0.00          |
| ABFN07           | On | 17/03/2018 |        |            | 100.00000 | 9.20353   | 100.00000    | 9.18124        |                   |                   | 0.00    | 0                | 0.00          |
| ABFN08           | On | 17/03/2020 |        |            | 100.00000 | 9.01346   | 100.00000    | 8.99162        |                   |                   | 0.00    | 0                | 0.00          |
| ABFN09           | On | 17/03/2026 |        |            | 100.00000 | 9.14509   | 100.00000    | 9.12293        |                   |                   | 0.00    | 0                | 0.00          |
| ABL10A           | On | 15/03/2015 |        |            | 100.00000 | 28.21211  | 100.00000    | 28.15001       |                   |                   | 0.00    | 0                | 3,700,000.00  |
| ABL10B           | On | 15/03/2015 |        |            | 100.00000 | 20.18392  | 100.00000    | 20.13502       |                   |                   | 0.00    | 0                | 0.00          |
| ABL11A           | On | 29/09/2014 |        |            | 100.00000 | 30.40455  | 100.00000    | 30.33762       |                   |                   | 0.00    | 0                | 2,000,000.00  |
| ABL11B           | On | 29/09/2014 |        |            | 100.00000 | 24.04552  | 100.00000    | 23.98726       |                   |                   | 0.00    | 0                | 50,000,000.00 |
| ABL12B           | On | 08/03/2015 |        |            | 100.00000 | 19.65821  | 100.00000    | 19.61059       |                   |                   | 0.00    | 0                | 0.00          |
| ABL13            | On | 11/10/2016 |        |            | 100.00000 | 11.60391  | 100.00000    | 11.57580       |                   |                   | 0.00    | 0                | 0.00          |
| ABL7             | On | 18/02/2013 |        |            | 100.00000 | 72.67411  | 100.00000    | 72.53776       |                   | 28,000,000,000.00 | 280,000 | 0                | 70,000.00     |
| ABL8A            | On | 19/09/2013 |        |            | 100.00000 | 56.27544  | 100.00000    | 56.15157       |                   |                   | 0.00    | 0                | 1,800,000.00  |
| ABL8B            | On | 19/09/2013 |        |            | 100.00000 | 46.46579  | 100.00000    | 46.35322       |                   |                   | 0.00    | 0                | 0.00          |
| ABL9             | On | 19/02/2013 |        |            | 100.00000 | 84.72185  | 100.00000    | 84.53146       |                   |                   | 0.00    | 0                | 0.00          |
| ABLC04           | On | 15/02/2013 |        |            | 100.00000 | 88.38710  | 100.00000    | 88.24477       |                   |                   | 0.00    | 0                | 0.00          |
| ABLC07           | On | 15/02/2013 |        |            | 100.00000 | 73.84474  | 100.00000    | 73.55740       |                   |                   | 0.00    | 0                | 0.00          |
| ABLI01           | On | 31/03/2013 |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |                   | 0.00    | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABLI02           | On | 08/05/2014 | Spot Bond |        |            | 100.00000 | 40.55588  | 100.00000    | 40.46332       |                   |            | 0.00  | 0                | 0.00          |
| ABLI03           | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 22.22462  | 100.00000    | 22.17391       |                   |            | 0.00  | 0                | 0.00          |
| ABLI04           | On | 11/10/2016 | Spot Bond |        |            | 8.00000   | 92.41940  | 8.00000      | 92.39220       |                   |            | 0.00  | 0                | 600,000.00    |
| ABLS2A           | On | 13/07/2016 | Spot Bond |        |            | 100.00000 | 21.12573  | 100.00000    | 21.07923       |                   |            | 0.00  | 0                | 0.00          |
| ABLS2B           | On | 13/07/2016 | Spot Bond |        |            | 100.00000 | 17.02996  | 100.00000    | 16.98870       |                   |            | 0.00  | 0                | 0.00          |
| ABLS3            | On | 31/03/2018 | Spot Bond |        |            | 9.58000   | 101.82381 | 9.58000      | 101.79763      |                   |            | 0.00  | 0                | 0.00          |
| ABLS4            | On | 29/03/2019 | Spot Bond |        |            | 100.00000 | 12.14380  | 100.00000    | 12.11438       |                   |            | 0.00  | 0                | 0.00          |
| ABLS5            | On | 29/06/2019 | Spot Bond |        |            | 100.00000 | 11.61686  | 100.00000    | 11.58059       |                   |            | 0.00  | 0                | 0.00          |
| ABLS11           | On | 29/06/2019 | Spot Bond |        |            | 4.50000   | 101.40773 | 4.50000      | 101.38717      |                   |            | 0.00  | 0                | 0.00          |
| ABN05            | On | 18/04/2021 | Spot Bond |        |            | 100.00000 | 5.91521   | 100.00000    | 5.90163        |                   |            | 0.00  | 0                | 0.00          |
| ABN07            | On | 13/06/2015 | Spot Bond |        |            | 100.00000 | 20.11236  | 100.00000    | 20.06620       |                   |            | 0.00  | 0                | 0.00          |
| ABN09            | On | 27/06/2023 | Spot Bond |        |            | 100.00000 | 5.20965   | 100.00000    | 5.19770        |                   |            | 0.00  | 0                | 0.00          |
| ABN13            | On | 04/03/2013 | Spot Bond |        |            | 100.00000 | 94.77768  | 100.00000    | 94.30231       |                   |            | 0.00  | 0                | 0.00          |
| ABN14            | On | 10/10/2033 | Spot Bond |        |            | 100.00000 | 5.61747   | 100.00000    | 5.60458        |                   |            | 0.00  | 0                | 0.00          |
| ABN17            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |            | 0.00  | 0                | 0.00          |
| ABN23            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |            | 0.00  | 0                | 0.00          |
| ABN32            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |            | 0.00  | 0                | 0.00          |
| ABN33            | On | 29/01/2018 | Spot Bond |        |            | 100.00000 | 2.36562   | 100.00000    | 2.36114        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN34            | On | 29/01/2018 | Spot Bond |        |            | 100.00000 | 2.36562   | 100.00000    | 2.36114        |                   |            | 0.00  | 0                | 0.00          |
| ABN35            | On | 04/03/2013 | Spot Bond |        |            | 6.82500   | 100.03689 | 6.82500      | 100.01844      |                   |            | 0.00  | 0                | 0.00          |
| ABN37            | On | 07/07/2016 | Spot Bond |        |            | 100.00000 | 6.99101   | 100.00000    | 6.97774        |                   |            | 0.00  | 0                | 0.00          |
| ABN38            | On | 17/08/2015 | Spot Bond |        |            | 100.00000 | 12.93467  | 100.00000    | 12.91013       |                   |            | 0.00  | 0                | 0.00          |
| ABN39            | On | 21/09/2016 | Spot Bond |        |            | 100.00000 | 11.37752  | 100.00000    | 11.34996       |                   |            | 0.00  | 0                | 0.00          |
| ABN40            | On | 29/09/2015 | Spot Bond |        |            | 100.00000 | 11.91096  | 100.00000    | 11.88799       |                   |            | 0.00  | 0                | 0.00          |
| ABN41            | On | 01/10/2014 | Spot Bond |        |            | 100.00000 | 23.60522  | 100.00000    | 23.55508       |                   |            | 0.00  | 0                | 0.00          |
| ABN42            | On | 16/11/2015 | Spot Bond |        |            | 100.00000 | 10.86518  | 100.00000    | 10.84434       |                   |            | 0.00  | 0                | 0.00          |
| ABN44            | On | 14/12/2015 | Spot Bond |        |            | 100.00000 | 10.29092  | 100.00000    | 10.27113       |                   |            | 0.00  | 0                | 0.00          |
| ABN45            | On | 23/02/2016 | Spot Bond |        |            | 100.00000 | 21.00697  | 100.00000    | 20.96645       |                   |            | 0.00  | 0                | 0.00          |
| ABN46            | On | 23/03/2016 | Spot Bond |        |            | 100.00000 | 20.10914  | 100.00000    | 20.07024       |                   |            | 0.00  | 0                | 0.00          |
| ABN47            | On | 05/04/2017 | Spot Bond |        |            | 100.00000 | 8.86178   | 100.00000    | 8.83412        |                   |            | 0.00  | 0                | 0.00          |
| ABN48            | On | 13/04/2017 | Spot Bond |        |            | 100.00000 | 8.67297   | 100.00000    | 8.64589        |                   |            | 0.00  | 0                | 0.00          |
| ABN49            | On | 12/04/2016 | Spot Bond |        |            | 100.00000 | 19.12490  | 100.00000    | 19.08791       |                   |            | 0.00  | 0                | 0.00          |
| ABN50            | On | 21/12/2014 | Spot Bond |        |            | 100.00000 | 23.54952  | 100.00000    | 23.51252       |                   |            | 0.00  | 0                | 0.00          |
| ABN51            | On | 09/09/2015 | Spot Bond |        |            | 100.00000 | 14.94670  | 100.00000    | 14.89455       |                   |            | 0.00  | 0                | 0.00          |
| ABN52            | On | 18/05/2016 | Spot Bond |        |            | 100.00000 | 17.57455  | 100.00000    | 17.54055       |                   |            | 0.00  | 0                | 0.00          |
| ABN53            | On | 01/06/2016 | Spot Bond |        |            | 100.00000 | 16.86001  | 100.00000    | 16.82739       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN54            | On | 14/06/2016 | Spot Bond |        |            | 100.00000 | 16.53751  | 100.00000    | 16.50553       |                   |            | 0.00  | 0                | 0.00          |
| ABN55            | On | 27/06/2017 | Spot Bond |        |            | 100.00000 | 9.05129   | 100.00000    | 9.02106        |                   |            | 0.00  | 0                | 0.00          |
| ABN56            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 26.23640  | 100.00000    | 26.09495       |                   |            | 0.00  | 0                | 0.00          |
| ABN57            | On | 05/07/2013 | Spot Bond |        |            | 100.00000 | 59.20055  | 100.00000    | 59.08823       |                   |            | 0.00  | 0                | 0.00          |
| ABN58            | On | 16/07/2017 | Spot Bond |        |            | 100.00000 | 11.20763  | 100.00000    | 11.15835       |                   |            | 0.00  | 0                | 0.00          |
| ABN59            | On | 20/07/2016 | Spot Bond |        |            | 100.00000 | 14.42406  | 100.00000    | 14.39616       |                   |            | 0.00  | 0                | 0.00          |
| ABN60            | On | 23/08/2016 | Spot Bond |        |            | 100.00000 | 13.53341  | 100.00000    | 13.50724       |                   |            | 0.00  | 0                | 0.00          |
| ABS10            | On | 17/03/2018 | Spot Bond |        |            | 100.00000 | 15.41393  | 100.00000    | 15.38000       |                   |            | 0.00  | 0                | 8,400,000.00  |
| ABS5             | On | 01/05/2015 | Spot Bond |        |            | 100.00000 | 21.58315  | 100.00000    | 21.53564       |                   |            | 0.00  | 0                | 8,800,000.00  |
| ABS6             | On | 01/06/2020 | Spot Bond |        |            | 100.00000 | 10.29360  | 100.00000    | 10.27081       |                   |            | 0.00  | 0                | 5,500,000.00  |
| ABS7             | On | 11/09/2026 | Spot Bond |        |            | 100.00000 | 12.99900  | 100.00000    | 12.97039       |                   |            | 0.00  | 0                | 0.00          |
| ABS9             | On | 17/03/2016 | Spot Bond |        |            | 100.00000 | 18.81264  | 100.00000    | 18.77123       |                   |            | 0.00  | 0                | 0.00          |
| ABSI1            | On | 11/06/2014 | Spot Bond |        |            | 100.00000 | 32.60710  | 100.00000    | 32.53230       |                   |            | 0.00  | 0                | 0.00          |
| ABSI1            | On | 11/06/2014 | Spot Bond |        |            | 4.00000   | 118.71018 | 4.00000      | 118.68770      |                   |            | 0.00  | 0                | 0.00          |
| ABSI2            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.70915   | 100.00000    | 6.69430        |                   |            | 0.00  | 0                | 0.00          |
| ABSI3            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 5.93757   | 100.00000    | 5.92402        |                   |            | 0.00  | 0                | 0.00          |
| ABSI4            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 3.29391   | 100.00000    | 3.28639        |                   |            | 0.00  | 0                | 0.00          |
| ACL001           | On | 31/07/2013 | Spot Bond |        |            | 100.00000 | 59.06978  | 100.00000    | 58.92668       |                   |            | 0.00  | 0                | 0.00          |
| ACL017           | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 65.61268  | 100.00000    | 65.45373       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details               | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|--------------------------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL019 On 20/06/2013 Spot Bond |        |            | 100.00000 | 65.96474  | 100.00000    | 65.80495       |                   |            | 0.00  | 0                | 0.00          |
| ACL01U On 30/06/2015 Spot Bond |        |            | 100.00000 | 21.45282  | 100.00000    | 21.40085       |                   |            | 0.00  | 0                | 0.00          |
| ACL020 On 31/08/2013 Spot Bond |        |            | 100.00000 | 55.95515  | 100.00000    | 55.81811       |                   |            | 0.00  | 0                | 0.00          |
| ACL024 On 20/04/2013 Spot Bond |        |            | 100.00000 | 61.09255  | 100.00000    | 60.94455       |                   |            | 0.00  | 0                | 0.00          |
| ACL025 On 31/08/2013 Spot Bond |        |            | 100.00000 | 55.95515  | 100.00000    | 55.81811       |                   |            | 0.00  | 0                | 0.00          |
| ACL026 On 08/05/2013 Spot Bond |        |            | 100.00000 | 58.34105  | 100.00000    | 58.19972       |                   |            | 0.00  | 0                | 0.00          |
| ACL027 On 20/05/2013 Spot Bond |        |            | 100.00000 | 65.36989  | 100.00000    | 65.22600       |                   |            | 0.00  | 0                | 0.00          |
| ACL028 On 15/09/2015 Spot Bond |        |            | 13.50000  | 106.33396 | 13.50000     | 106.29621      |                   |            | 0.00  | 0                | 0.00          |
| ACL029 On 20/08/2015 Spot Bond |        |            | 100.00000 | 17.51104  | 100.00000    | 17.46861       |                   |            | 0.00  | 0                | 0.00          |
| ACL033 On 20/08/2015 Spot Bond |        |            | 100.00000 | 17.74803  | 100.00000    | 17.70503       |                   |            | 0.00  | 0                | 0.00          |
| ACL036 On 20/08/2015 Spot Bond |        |            | 100.00000 | 21.11332  | 100.00000    | 21.06218       |                   |            | 0.00  | 0                | 0.00          |
| ACL038 On 16/10/2012 Spot Bond |        |            | 100.00000 | 91.20068  | 100.00000    | 90.97714       |                   |            | 0.00  | 0                | 0.00          |
| ACL039 On 20/09/2013 Spot Bond |        |            | 100.00000 | 45.10827  | 100.00000    | 44.99899       |                   |            | 0.00  | 0                | 0.00          |
| ACL041 On 20/09/2013 Spot Bond |        |            | 100.00000 | 45.05976  | 100.00000    | 44.95061       |                   |            | 0.00  | 0                | 0.00          |
| ACL042 On 20/08/2015 Spot Bond |        |            | 100.00000 | 17.27404  | 100.00000    | 17.23219       |                   |            | 0.00  | 0                | 0.00          |
| ACL047 On 22/10/2018 Spot Bond |        |            | 100.00000 | 1.42673   | 100.00000    | 1.42403        |                   |            | 0.00  | 0                | 0.00          |
| ACL053 On 29/01/2013 Spot Bond |        |            | 100.00000 | 88.47116  | 100.00000    | 88.26250       |                   |            | 0.00  | 0                | 0.00          |
| ACL054 On 29/01/2013 Spot Bond |        |            | 100.00000 | 88.47116  | 100.00000    | 88.26250       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL068           | On | 22/02/2014 | Spot Bond |        |            | 100.00000 | 38.69202  | 100.00000    | 38.59829       |                   |            | 0.00  | 0                | 0.00          |
| ACL070           | On | 31/12/2013 | Spot Bond |        |            | 100.00000 | 44.45737  | 100.00000    | 44.34967       |                   |            | 0.00  | 0                | 0.00          |
| ACL071           | On | 20/06/2015 | Spot Bond |        |            | 100.00000 | 14.44077  | 100.00000    | 14.41337       |                   |            | 0.00  | 0                | 0.00          |
| ACL072           | On | 31/10/2012 | Spot Bond |        |            | 100.00000 | 88.23897  | 100.00000    | 88.03036       |                   |            | 0.00  | 0                | 0.00          |
| ACL073           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 12.12691  | 100.00000    | 12.10397       |                   |            | 0.00  | 0                | 0.00          |
| ACL074           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 12.12691  | 100.00000    | 12.10397       |                   |            | 0.00  | 0                | 0.00          |
| ACL075           | On | 20/09/2013 | Spot Bond |        |            | 100.00000 | 45.70650  | 100.00000    | 45.59577       |                   |            | 0.00  | 0                | 0.00          |
| ACL076           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 15.89407  | 100.00000    | 15.85557       |                   |            | 0.00  | 0                | 0.00          |
| ACL077           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 16.83721  | 100.00000    | 16.79643       |                   |            | 0.00  | 0                | 0.00          |
| ACL078           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 15.47364  | 100.00000    | 15.43615       |                   |            | 0.00  | 0                | 0.00          |
| ACL080           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 15.75771  | 100.00000    | 15.71954       |                   |            | 0.00  | 0                | 0.00          |
| ACL081           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 15.88271  | 100.00000    | 15.84423       |                   |            | 0.00  | 0                | 0.00          |
| ACL082           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 10.09509  | 100.00000    | 10.07287       |                   |            | 0.00  | 0                | 0.00          |
| ACL083           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 10.09509  | 100.00000    | 10.07287       |                   |            | 0.00  | 0                | 0.00          |
| ACL084           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 10.14828  | 100.00000    | 10.12595       |                   |            | 0.00  | 0                | 0.00          |
| ACL085           | On | 20/12/2015 | Spot Bond |        |            | 100.00000 | 15.24638  | 100.00000    | 15.20944       |                   |            | 0.00  | 0                | 0.00          |
| ACL086           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 10.14828  | 100.00000    | 10.12595       |                   |            | 0.00  | 0                | 0.00          |
| ACL087           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 10.04191  | 100.00000    | 10.01980       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL088           | On | 20/12/2015 | Spot Bond |        |            | 100.00000 | 23.32842  | 100.00000    | 23.28428       |                   |            | 0.00  | 0                | 0.00          |
| ACL089           | On | 20/12/2014 | Spot Bond |        |            | 100.00000 | 23.90472  | 100.00000    | 23.84681       |                   |            | 0.00  | 0                | 0.00          |
| ACL090           | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 97.51041  | 100.00000    | 97.25715       |                   |            | 0.00  | 0                | 0.00          |
| ACL091           | On | 20/12/2013 | Spot Bond |        |            | 100.00000 | 45.34271  | 100.00000    | 45.23286       |                   |            | 0.00  | 0                | 0.00          |
| ACL092           | On | 26/12/2015 | Spot Bond |        |            | 100.00000 | 14.91972  | 100.00000    | 14.88357       |                   |            | 0.00  | 0                | 0.00          |
| ACL093           | On | 20/12/2013 | Spot Bond |        |            | 100.00000 | 45.34271  | 100.00000    | 45.23286       |                   |            | 0.00  | 0                | 0.00          |
| ACL094           | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 97.51041  | 100.00000    | 97.25715       |                   |            | 0.00  | 0                | 0.00          |
| ACL095           | On | 20/12/2018 | Spot Bond |        |            | 100.00000 | 9.91749   | 100.00000    | 9.89347        |                   |            | 0.00  | 0                | 0.00          |
| ACL096           | On | 20/06/2020 | Spot Bond |        |            | 100.00000 | 9.90910   | 100.00000    | 9.88509        |                   |            | 0.00  | 0                | 0.00          |
| ACL097           | On | 20/12/2025 | Spot Bond |        |            | 100.00000 | 9.92077   | 100.00000    | 9.89674        |                   |            | 0.00  | 0                | 0.00          |
| ACL098           | On | 20/12/2025 | Spot Bond |        |            | 100.00000 | 9.68028   | 100.00000    | 9.65684        |                   |            | 0.00  | 0                | 0.00          |
| ACL099           | On | 20/12/2013 | Spot Bond |        |            | 100.00000 | 44.93850  | 100.00000    | 44.82964       |                   |            | 0.00  | 0                | 0.00          |
| ACL100           | On | 20/12/2017 | Spot Bond |        |            | 100.00000 | 10.16314  | 100.00000    | 10.13852       |                   |            | 0.00  | 0                | 0.00          |
| ACL101           | On | 18/01/2013 | Spot Bond |        |            | 100.00000 | 90.87791  | 100.00000    | 90.65787       |                   |            | 0.00  | 0                | 0.00          |
| ACL102           | On | 12/07/2013 | Spot Bond |        |            | 100.00000 | 62.30068  | 100.00000    | 62.14976       |                   |            | 0.00  | 0                | 0.00          |
| ACL103           | On | 18/01/2013 | Spot Bond |        |            | 100.00000 | 90.87791  | 100.00000    | 90.65787       |                   |            | 0.00  | 0                | 0.00          |
| ACL104           | On | 20/12/2019 | Spot Bond |        |            | 100.00000 | 12.19165  | 100.00000    | 12.16212       |                   |            | 0.00  | 0                | 930,000.00    |
| ACL114           | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 31.86834  | 100.00000    | 31.79115       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL115           | On | 31/01/2014 |        |            | 100.00000 | 38.87683  | 100.00000    | 38.79126       |                   |            | 0.00  | 0                | 0.00          |
| ACL116           | On | 31/01/2014 |        |            | 100.00000 | 40.59315  | 100.00000    | 40.49482       |                   |            | 0.00  | 0                | 0.00          |
| ACL118           | On | 26/01/2021 |        |            | 100.00000 | 8.11398   | 100.00000    | 8.09432        |                   |            | 0.00  | 0                | 0.00          |
| ACL120           | On | 26/01/2021 |        |            | 100.00000 | 8.12499   | 100.00000    | 8.10531        |                   |            | 0.00  | 0                | 0.00          |
| ACL122           | On | 20/06/2016 |        |            | 100.00000 | 7.22038   | 100.00000    | 7.20668        |                   |            | 0.00  | 0                | 0.00          |
| ACL123           | On | 27/01/2014 |        |            | 100.00000 | 41.06280  | 100.00000    | 40.96333       |                   |            | 0.00  | 0                | 0.00          |
| ACL124           | On | 09/06/2018 |        |            | 100.00000 | 4.00287   | 100.00000    | 3.99401        |                   |            | 0.00  | 0                | 0.00          |
| ACL125           | On | 20/09/2017 |        |            | 100.00000 | 4.89449   | 100.00000    | 4.88371        |                   |            | 0.00  | 0                | 0.00          |
| ACL126           | On | 20/09/2016 |        |            | 100.00000 | 6.06346   | 100.00000    | 6.05198        |                   |            | 0.00  | 0                | 0.00          |
| ACL127           | On | 20/09/2021 |        |            | 100.00000 | 4.16141   | 100.00000    | 4.15225        |                   |            | 0.00  | 0                | 0.00          |
| ACL128           | On | 20/09/2021 |        |            | 100.00000 | 4.32063   | 100.00000    | 4.31111        |                   |            | 0.00  | 0                | 0.00          |
| ACL129           | On | 20/09/2021 |        |            | 100.00000 | 9.40766   | 100.00000    | 9.38487        |                   |            | 0.00  | 0                | 0.00          |
| ACL130           | On | 18/08/2014 |        |            | 100.00000 | 27.22799  | 100.00000    | 27.16203       |                   |            | 0.00  | 0                | 0.00          |
| ACL131           | On | 18/08/2014 |        |            | 100.00000 | 27.22799  | 100.00000    | 27.16203       |                   |            | 0.00  | 0                | 0.00          |
| ACL132           | On | 27/01/2014 |        |            | 100.00000 | 41.06280  | 100.00000    | 40.96333       |                   |            | 0.00  | 0                | 0.00          |
| ACL133           | On | 26/08/2014 |        |            | 100.00000 | 26.80977  | 100.00000    | 26.74481       |                   |            | 0.00  | 0                | 0.00          |
| ACL134           | On | 20/09/2014 |        |            | 100.00000 | 23.99840  | 100.00000    | 23.94027       |                   |            | 0.00  | 0                | 0.00          |
| ACL135           | On | 20/09/2014 |        |            | 100.00000 | 23.93595  | 100.00000    | 23.87796       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| ACL136           | On | 20/09/2021 | Spot Bond |        |            | 100.00000 | 9.25138   | 100.00000    | 9.22897        |                   |                    | 0.00      | 0                | 0.00          |
| ACL137           | On | 02/09/2016 | Spot Bond |        |            | 100.00000 | 10.88015  | 100.00000    | 10.85349       |                   |                    | 0.00      | 0                | 0.00          |
| ACL138           | On | 20/09/2021 | Spot Bond |        |            | 100.00000 | 9.23936   | 100.00000    | 9.21698        |                   |                    | 0.00      | 0                | 0.00          |
| ACL139           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 9.93552   | 100.00000    | 9.91365        |                   |                    | 0.00      | 0                | 0.00          |
| ACL140           | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 97.70208  | 100.00000    | 97.44831       |                   |                    | 0.00      | 0                | 0.00          |
| ACL141           | On | 30/07/2017 | Spot Bond |        |            | 100.00000 | 9.98871   | 100.00000    | 9.96672        |                   |                    | 0.00      | 0                | 0.00          |
| ACL142           | On | 20/12/2014 | Spot Bond |        |            | 100.00000 | 23.99840  | 100.00000    | 23.94027       |                   |                    | 0.00      | 0                | 0.00          |
| ACL143           | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 12.28666  | 100.00000    | 12.25690       |                   | 700,000,000,000.00 | 7,000,000 | 7,000,000        | 7,000,000.00  |
| ACL144           | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 11.52268  | 100.00000    | 11.49478       |                   |                    | 0.00      | 0                | 0.00          |
| ACL145           | On | 20/12/2021 | Spot Bond |        |            | 100.00000 | 9.44372   | 100.00000    | 9.42084        |                   |                    | 0.00      | 0                | 0.00          |
| ACL146           | On | 30/11/2013 | Spot Bond |        |            | 100.00000 | 43.34309  | 100.00000    | 43.23693       |                   |                    | 0.00      | 0                | 0.00          |
| ACL149           | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 30.21961  | 100.00000    | 30.15978       |                   |                    | 0.00      | 0                | 0.00          |
| ACL150           | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 29.98343  | 100.00000    | 29.92406       |                   |                    | 0.00      | 0                | 0.00          |
| ACL151           | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 9.61892   | 100.00000    | 9.59988        |                   |                    | 0.00      | 0                | 0.00          |
| ACL152           | On | 08/02/2014 | Spot Bond |        |            | 100.00000 | 39.34650  | 100.00000    | 39.25118       |                   |                    | 0.00      | 0                | 0.00          |
| ACL153           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.52831  | 100.00000    | 16.49558       |                   |                    | 0.00      | 0                | 0.00          |
| ACL154           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.36475  | 100.00000    | 16.33235       |                   |                    | 0.00      | 0                | 0.00          |
| ACL155           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.68223  | 100.00000    | 16.64921       |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL156           | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 9.59802   | 100.00000    | 9.57901        |                   |            | 0.00  | 0                | 0.00          |
| ACL157           | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 9.23218   | 100.00000    | 9.21390        |                   |            | 0.00  | 0                | 0.00          |
| ACL158           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.55716  | 100.00000    | 16.52439       |                   |            | 0.00  | 0                | 0.00          |
| ACL159           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.66300  | 100.00000    | 16.63000       |                   |            | 0.00  | 0                | 0.00          |
| ACL161           | On | 20/03/2022 | Spot Bond |        |            | 100.00000 | 11.54482  | 100.00000    | 11.52679       |                   |            | 0.00  | 0                | 0.00          |
| ACL162           | On | 20/09/2015 | Spot Bond |        |            | 100.00000 | 14.11760  | 100.00000    | 14.08965       |                   |            | 0.00  | 0                | 0.00          |
| ACL163           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 16.60526  | 100.00000    | 16.57239       |                   |            | 0.00  | 0                | 0.00          |
| ACL164           | On | 20/06/2014 | Spot Bond |        |            | 100.00000 | 34.33900  | 100.00000    | 34.25582       |                   |            | 0.00  | 0                | 0.00          |
| ACL165           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 22.88674  | 100.00000    | 22.83130       |                   |            | 0.00  | 0                | 0.00          |
| ACL166           | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 31.55476  | 100.00000    | 31.47832       |                   |            | 0.00  | 0                | 0.00          |
| ACL167           | On | 20/06/2019 | Spot Bond |        |            | 100.00000 | 13.03128  | 100.00000    | 13.01081       |                   |            | 0.00  | 0                | 0.00          |
| ACL168           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 10.76326  | 100.00000    | 10.73719       |                   |            | 0.00  | 0                | 0.00          |
| ACL169           | On | 20/06/2017 | Spot Bond |        |            | 1.75000   | 102.59173 | 1.75000      | 102.58015      |                   |            | 0.00  | 0                | 0.00          |
| ACL170           | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 18.02263  | 100.00000    | 17.97898       |                   |            | 0.00  | 0                | 0.00          |
| ACL171           | On | 30/11/2012 | Spot Bond |        |            | 100.00000 | 84.78781  | 100.00000    | 84.60063       |                   |            | 0.00  | 0                | 0.00          |
| ACL172           | On | 20/06/2015 | Spot Bond |        |            | 100.00000 | 18.04462  | 100.00000    | 18.00091       |                   |            | 0.00  | 0                | 0.00          |
| ACL173           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 10.68030  | 100.00000    | 10.65443       |                   |            | 0.00  | 0                | 0.00          |
| ACL174           | On | 20/06/2019 | Spot Bond |        |            | 100.00000 | 9.64692   | 100.00000    | 9.62355        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL175 On        | 20/06/2019 | Spot Bond |        |            | 100.00000 | 9.04117   | 100.00000    | 9.01927        |                   |            | 0.00  | 0                | 0.00          |
| ACL176 On        | 30/11/2012 | Spot Bond |        |            | 100.00000 | 84.83020  | 100.00000    | 84.64293       |                   |            | 0.00  | 0                | 0.00          |
| ACL177 On        | 20/09/2013 | Spot Bond |        |            | 100.00000 | 46.18779  | 100.00000    | 46.03354       |                   |            | 0.00  | 0                | 0.00          |
| ACL178 On        | 20/09/2014 | Spot Bond |        |            | 100.00000 | 25.36315  | 100.00000    | 25.27845       |                   |            | 0.00  | 0                | 0.00          |
| ACL179 On        | 30/11/2012 | Spot Bond |        |            | 100.00000 | 84.48700  | 100.00000    | 84.30050       |                   |            | 0.00  | 0                | 0.00          |
| ACL180 On        | 20/06/2015 | Spot Bond |        |            | 100.00000 | 18.00600  | 100.00000    | 17.92649       |                   |            | 0.00  | 0                | 0.00          |
| ACL181 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 10.39593  | 100.00000    | 10.35002       |                   |            | 0.00  | 0                | 0.00          |
| ACL182 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 9.86764   | 100.00000    | 9.82406        |                   |            | 0.00  | 0                | 0.00          |
| ACL183 On        | 20/06/2019 | Spot Bond |        |            | 100.00000 | 8.73227   | 100.00000    | 8.69371        |                   |            | 0.00  | 0                | 0.00          |
| ACL184 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 9.86871   | 100.00000    | 9.81208        |                   |            | 0.00  | 0                | 0.00          |
| ACL185 On        | 20/09/2022 | Spot Bond |        |            | 100.00000 | 8.49170   | 100.00000    | 8.42411        |                   |            | 0.00  | 0                | 0.00          |
| ADB01S On        | 14/12/2012 | Spot Bond |        |            | 100.00000 | 81.86652  | 100.00000    | 81.69122       |                   |            | 0.00  | 0                | 0.00          |
| ADB02S On        | 14/12/2012 | Spot Bond |        |            | 100.00000 | 81.84302  | 100.00000    | 81.66777       |                   |            | 0.00  | 0                | 0.00          |
| ADB03S On        | 09/04/2013 | Spot Bond |        |            | 100.00000 | 69.04126  | 100.00000    | 68.88845       |                   |            | 0.00  | 0                | 0.00          |
| AER01U On        | 18/11/2016 | Spot Bond |        |            | 100.00000 | 2.34659   | 100.00000    | 2.34090        |                   |            | 0.00  | 0                | 0.00          |
| AHF1A1 On        | 21/11/2014 | Spot Bond |        |            | 100.00000 | 19.64014  | 100.00000    | 19.59257       |                   |            | 0.00  | 0                | 0.00          |
| AHF1B1 On        | 21/11/2014 | Spot Bond |        |            | 100.00000 | 20.31191  | 100.00000    | 20.26270       |                   |            | 0.00  | 0                | 0.00          |
| AHF1C1 On        | 21/11/2014 | Spot Bond |        |            | 100.00000 | 20.75975  | 100.00000    | 20.70946       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AIR01            | On | 15/03/2019 | Spot Bond |        |            | 100.00000 | 13.02027  | 100.00000    | 12.99161       |                   |            | 0.00  | 0                | 8,600,000.00  |
| AIR02            | On | 30/04/2023 | Spot Bond |        |            | 100.00000 | 15.49127  | 100.00000    | 15.45698       |                   |            | 0.00  | 0                | 0.00          |
| AIR02U           | On | 05/10/2014 | Spot Bond |        |            | 100.00000 | 25.12357  | 100.00000    | 25.06271       |                   |            | 0.00  | 0                | 0.00          |
| AIR03            | On | 09/03/2016 | Spot Bond |        |            | 100.00000 | 21.27149  | 100.00000    | 21.22467       |                   |            | 0.00  | 0                | 14,600,000.00 |
| AIR03U           | On | 26/10/2014 | Spot Bond |        |            | 100.00000 | 24.11826  | 100.00000    | 24.05983       |                   |            | 0.00  | 0                | 0.00          |
| AIR04U           | On | 26/10/2029 | Spot Bond |        |            | 100.00000 | 15.49317  | 100.00000    | 15.45888       |                   |            | 0.00  | 0                | 0.00          |
| AIRL01           | On | 30/04/2028 | Spot Bond |        |            | 100.00000 | 6.30022   | 100.00000    | 6.28578        |                   |            | 0.00  | 0                | 0.00          |
| AIRL02           | On | 18/02/2014 | Spot Bond |        |            | 100.00000 | 34.77876  | 100.00000    | 34.70221       |                   |            | 0.00  | 0                | 0.00          |
| BAW10            | On | 01/10/2016 | Spot Bond |        |            | 100.00000 | 10.82451  | 100.00000    | 10.79829       |                   |            | 0.00  | 0                | 35,000,000.00 |
| BAW11            | On | 01/10/2018 | Spot Bond |        |            | 100.00000 | 14.50122  | 100.00000    | 14.46913       |                   |            | 0.00  | 0                | 0.00          |
| BAW12            | On | 17/04/2015 | Spot Bond |        |            | 100.00000 | 16.32343  | 100.00000    | 16.27246       |                   |            | 0.00  | 0                | 0.00          |
| BAW13            | On | 17/04/2017 | Spot Bond |        |            | 100.00000 | 8.86260   | 100.00000    | 8.83493        |                   |            | 0.00  | 0                | 0.00          |
| BAW14U           | On | 01/01/2014 | Spot Bond |        |            | 100.00000 | 44.22089  | 100.00000    | 44.08283       |                   |            | 0.00  | 0                | 0.00          |
| BAW2             | On | 02/10/2015 | Spot Bond |        |            | 100.00000 | 23.74017  | 100.00000    | 23.68763       |                   |            | 0.00  | 0                | 0.00          |
| BAW3             | On | 02/10/2017 | Spot Bond |        |            | 100.00000 | 10.57167  | 100.00000    | 10.54607       |                   |            | 0.00  | 0                | 0.00          |
| BAW4             | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 45.85094  | 100.00000    | 45.73986       |                   |            | 0.00  | 0                | 0.00          |
| BAW5             | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 51.94167  | 100.00000    | 51.82735       |                   |            | 0.00  | 0                | 0.00          |
| BAW6             | On | 02/10/2014 | Spot Bond |        |            | 100.00000 | 23.21393  | 100.00000    | 23.15768       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAW7             | On | 02/10/2014 | Spot Bond |        |            | 100.00000 | 29.25146  | 100.00000    | 29.18671       |                   |            | 0.00  | 0                | 0.00          |
| BAW8             | On | 02/10/2017 | Spot Bond |        |            | 100.00000 | 15.48095  | 100.00000    | 15.44668       |                   |            | 0.00  | 0                | 0.00          |
| BAW9             | On | 03/02/2014 | Spot Bond |        |            | 100.00000 | 40.22619  | 100.00000    | 40.12874       |                   |            | 0.00  | 0                | 0.00          |
| BAYA01           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 18.33980  | 100.00000    | 18.29537       |                   |            | 0.00  | 0                | 0.00          |
| BAYA02           | On | 30/06/2013 | Spot Bond |        |            | 100.00000 | 66.01915  | 100.00000    | 65.85922       |                   |            | 0.00  | 0                | 0.00          |
| BAYA04           | On | 30/09/2015 | Spot Bond |        |            | 100.00000 | 19.18429  | 100.00000    | 19.13780       |                   |            | 0.00  | 0                | 0.00          |
| BAYA05           | On | 30/09/2015 | Spot Bond |        |            | 100.00000 | 19.15101  | 100.00000    | 19.10461       |                   |            | 0.00  | 0                | 0.00          |
| BAYA06           | On | 30/09/2016 | Spot Bond |        |            | 100.00000 | 14.52176  | 100.00000    | 14.48658       |                   |            | 0.00  | 0                | 0.00          |
| BAYA07           | On | 31/12/2015 | Spot Bond |        |            | 100.00000 | 19.05119  | 100.00000    | 19.00504       |                   |            | 0.00  | 0                | 0.00          |
| BAYA08           | On | 31/12/2017 | Spot Bond |        |            | 100.00000 | 14.78003  | 100.00000    | 14.74422       |                   |            | 0.00  | 0                | 0.00          |
| BAYA09           | On | 31/12/2015 | Spot Bond |        |            | 100.00000 | 18.21383  | 100.00000    | 18.16971       |                   |            | 0.00  | 0                | 0.00          |
| BAYA10           | On | 31/12/2015 | Spot Bond |        |            | 100.00000 | 18.21383  | 100.00000    | 18.16971       |                   |            | 0.00  | 0                | 0.00          |
| BAYA11           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 16.13745  | 100.00000    | 16.09835       |                   |            | 0.00  | 0                | 0.00          |
| BAYA12           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 16.59038  | 100.00000    | 16.55018       |                   |            | 0.00  | 0                | 0.00          |
| BAYA13           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 17.79628  | 100.00000    | 17.75317       |                   |            | 0.00  | 0                | 0.00          |
| BAYA14           | On | 30/09/2015 | Spot Bond |        |            | 100.00000 | 19.18429  | 100.00000    | 19.13780       |                   |            | 0.00  | 0                | 0.00          |
| BAYA15           | On | 30/06/2016 | Spot Bond |        |            | 100.00000 | 17.18484  | 100.00000    | 17.14321       |                   |            | 0.00  | 0                | 0.00          |
| BAYA16           | On | 30/09/2016 | Spot Bond |        |            | 8.00000   | 101.43077 | 8.00000      | 101.40893      |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA17 On        | 30/09/2016 | Spot Bond |        |            | 100.00000 | 14.17761  | 100.00000    | 14.14327       |                   |            | 0.00  | 0                | 0.00          |
| BAYA18 On        | 31/12/2016 | Spot Bond |        |            | 100.00000 | 14.17761  | 100.00000    | 14.14327       |                   |            | 0.00  | 0                | 0.00          |
| BAYA19 On        | 31/12/2016 | Spot Bond |        |            | 100.00000 | 14.17761  | 100.00000    | 14.14327       |                   |            | 0.00  | 0                | 0.00          |
| BAYA20 On        | 30/09/2014 | Spot Bond |        |            | 100.00000 | 25.40978  | 100.00000    | 25.34823       |                   |            | 0.00  | 0                | 0.00          |
| BAYA21 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 64.30100  | 100.00000    | 64.14522       |                   |            | 0.00  | 0                | 0.00          |
| BAYA22 On        | 30/09/2015 | Spot Bond |        |            | 100.00000 | 16.87739  | 100.00000    | 16.83649       |                   |            | 0.00  | 0                | 0.00          |
| BAYA23 On        | 30/06/2017 | Spot Bond |        |            | 100.00000 | 12.86245  | 100.00000    | 12.82140       |                   |            | 0.00  | 0                | 1,000,000.00  |
| BAYA24 On        | 30/06/2017 | Spot Bond |        |            | 100.00000 | 13.46779  | 100.00000    | 13.42480       |                   |            | 0.00  | 0                | 0.00          |
| BAYA25 On        | 30/06/2017 | Spot Bond |        |            | 100.00000 | 13.65874  | 100.00000    | 13.57359       |                   |            | 0.00  | 0                | 0.00          |
| BAYB02 On        | 31/03/2016 | Spot Bond |        |            | 100.00000 | 21.73674  | 100.00000    | 21.68408       |                   |            | 0.00  | 0                | 0.00          |
| BAYB03 On        | 31/12/2016 | Spot Bond |        |            | 100.00000 | 20.26339  | 100.00000    | 20.21430       |                   |            | 0.00  | 0                | 0.00          |
| BAYB04 On        | 31/03/2017 | Spot Bond |        |            | 100.00000 | 18.15109  | 100.00000    | 18.10711       |                   |            | 0.00  | 0                | 0.00          |
| BAYB05 On        | 30/06/2019 | Spot Bond |        |            | 100.00000 | 16.72711  | 100.00000    | 16.62283       |                   |            | 0.00  | 0                | 0.00          |
| BAYC1UOn         | 31/12/2016 | Spot Bond |        |            | 100.00000 | 4.99835   | 100.00000    | 4.98889        |                   |            | 0.00  | 0                | 0.00          |
| BAYD1UOn         | 30/06/2035 | Spot Bond |        |            | 100.00000 | 21.93470  | 100.00000    | 21.88157       |                   |            | 0.00  | 0                | 0.00          |
| BAYD2UOn         | 30/06/2035 | Spot Bond |        |            | 100.00000 | 19.96304  | 100.00000    | 19.91468       |                   |            | 0.00  | 0                | 0.00          |
| BAYD3UOn         | 30/06/2035 | Spot Bond |        |            | 100.00000 | 12.32287  | 100.00000    | 12.29301       |                   |            | 0.00  | 0                | 0.00          |
| BAYD4UOn         | 30/06/2035 | Spot Bond |        |            | 100.00000 | 12.32287  | 100.00000    | 12.29301       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |               |           |  | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| BAYD5UOn         | 30/06/2035    | Spot Bond |  |        |            | 100.00000 | 14.89893  | 100.00000    | 14.86283       |                   |                    | 0.00      | 0                | 0.00          |
| BAYD6UOn         | 30/06/2035    | Spot Bond |  |        |            | 100.00000 | 12.90967  | 100.00000    | 12.87839       |                   |                    | 0.00      | 0                | 0.00          |
| BCP1             | On 30/09/2014 | Spot Bond |  |        |            | 100.00000 | 26.52749  | 100.00000    | 26.46322       |                   |                    | 0.00      | 0                | 0.00          |
| BCP2             | On 30/09/2015 | Spot Bond |  |        |            | 100.00000 | 18.49110  | 100.00000    | 18.44631       |                   |                    | 0.00      | 0                | 0.00          |
| BCP60UOn         | 07/09/2012    | Spot Bond |  |        |            | 100.00000 | 99.18478  | 100.00000    | 98.91599       |                   |                    | 0.00      | 0                | 0.00          |
| BCP61UOn         | 24/10/2012    | Spot Bond |  |        |            | 100.00000 | 87.95181  | 100.00000    | 87.74038       |                   |                    | 0.00      | 0                | 0.00          |
| BCP62UOn         | 16/11/2012    | Spot Bond |  |        |            | 100.00000 | 83.33333  | 100.00000    | 83.14351       |                   | 400,000,000,000.00 | 4,000,000 | 1,000,000.00     |               |
| BD0202           | On 31/12/2018 | Spot Bond |  |        |            | 100.00000 | 3.95402   | 100.00000    | 3.94532        |                   |                    | 0.00      | 0                | 0.00          |
| BD0205           | On 28/04/2028 | Spot Bond |  |        |            | 100.00000 | 9.31544   | 100.00000    | 9.29776        |                   |                    | 0.00      | 0                | 0.00          |
| BD0206           | On 02/03/2028 | Spot Bond |  |        |            | 100.00000 | 10.40174  | 100.00000    | 10.38200       |                   |                    | 0.00      | 0                | 0.00          |
| BD0302           | On 18/04/2028 | Spot Bond |  |        |            | 100.00000 | 11.04892  | 100.00000    | 11.02447       |                   |                    | 0.00      | 0                | 0.00          |
| BD310A           | On 08/05/2014 | Spot Bond |  |        |            | 100.00000 | 29.26338  | 100.00000    | 29.19249       |                   |                    | 0.00      | 0                | 0.00          |
| BD310B           | On 03/07/2013 | Spot Bond |  |        |            | 100.00000 | 64.21575  | 100.00000    | 64.06018       |                   |                    | 0.00      | 0                | 2,381,675.00  |
| BD310C           | On 18/02/2014 | Spot Bond |  |        |            | 100.00000 | 39.04121  | 100.00000    | 38.94663       |                   |                    | 0.00      | 0                | 0.00          |
| BD311A           | On 08/02/2014 | Spot Bond |  |        |            | 100.00000 | 38.62868  | 100.00000    | 38.53510       |                   |                    | 0.00      | 0                | 0.00          |
| BD311B           | On 04/07/2013 | Spot Bond |  |        |            | 100.00000 | 64.89396  | 100.00000    | 64.73675       |                   |                    | 0.00      | 0                | 0.00          |
| BD311C           | On 31/10/2013 | Spot Bond |  |        |            | 100.00000 | 40.13938  | 100.00000    | 40.04214       |                   |                    | 0.00      | 0                | 0.00          |
| BD311D           | On 31/03/2013 | Spot Bond |  |        |            | 100.00000 | 64.43271  | 100.00000    | 64.27662       |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BD311E           | On | 07/12/2023 |        |            | 100.00000 | 9.40509   | 100.00000    | 9.38231        |                   |            | 0.00  | 0                | 0.00          |
| BD311F           | On | 20/09/2014 |        |            | 100.00000 | 23.62885  | 100.00000    | 23.57160       |                   |            | 0.00  | 0                | 0.00          |
| BD32AU           | On | 08/05/2014 |        |            | 100.00000 | 22.36165  | 100.00000    | 22.29183       |                   |            | 0.00  | 0                | 0.00          |
| BEER01           | On | 19/07/2013 |        |            | 100.00000 | 55.41611  | 100.00000    | 55.29413       |                   |            | 0.00  | 0                | 0.00          |
| BG22A1           | On | 21/07/2016 |        |            | 100.00000 | 10.89185  | 100.00000    | 10.86546       |                   |            | 0.00  | 0                | 0.00          |
| BG22A2           | On | 21/07/2016 |        |            | 100.00000 | 10.94565  | 100.00000    | 10.91914       |                   |            | 0.00  | 0                | 0.00          |
| BG22A3           | On | 21/07/2016 |        |            | 100.00000 | 11.10706  | 100.00000    | 11.08016       |                   |            | 0.00  | 0                | 0.00          |
| BG22B1           | On | 21/07/2016 |        |            | 100.00000 | 11.64510  | 100.00000    | 11.61689       |                   |            | 0.00  | 0                | 0.00          |
| BG22C1           | On | 21/07/2016 |        |            | 100.00000 | 12.18314  | 100.00000    | 12.15363       |                   |            | 0.00  | 0                | 0.00          |
| BG22D1           | On | 21/07/2016 |        |            | 100.00000 | 13.68966  | 100.00000    | 13.65649       |                   |            | 0.00  | 0                | 0.00          |
| BG22YU           | On | 21/07/2016 |        |            | 100.00000 | 3.92420   | 100.00000    | 3.91470        |                   |            | 0.00  | 0                | 0.00          |
| BG32A1           | On | 30/10/2016 |        |            | 100.00000 | 9.09728   | 100.00000    | 9.07524        |                   |            | 0.00  | 0                | 0.00          |
| BG32A2           | On | 30/10/2016 |        |            | 100.00000 | 9.47061   | 100.00000    | 9.44767        |                   |            | 0.00  | 0                | 0.00          |
| BG32A3           | On | 30/10/2016 |        |            | 100.00000 | 9.63062   | 100.00000    | 9.60728        |                   |            | 0.00  | 0                | 0.00          |
| BG32A4           | On | 30/10/2016 |        |            | 100.00000 | 9.68395   | 100.00000    | 9.66049        |                   |            | 0.00  | 0                | 0.00          |
| BG32B            | On | 30/10/2016 |        |            | 100.00000 | 10.32395  | 100.00000    | 10.29894       |                   |            | 0.00  | 0                | 0.00          |
| BG32C            | On | 30/10/2016 |        |            | 100.00000 | 11.17729  | 100.00000    | 11.15021       |                   |            | 0.00  | 0                | 0.00          |
| BG32DU           | On | 30/10/2016 |        |            | 100.00000 | 2.45726   | 100.00000    | 2.45131        |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |            |           | Strike | Call / Put | MTM Yield   | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BG32YUOn         | 30/10/2016 | Spot Bond |        |            | 100.00000   | 2.45726   | 100.00000    | 2.45131        |                   |            | 0.00  | 0                | 0.00          |
| BG42A1 On        | 15/03/2017 | Spot Bond |        |            | 100.00000   | 9.84499   | 100.00000    | 9.82114        |                   |            | 0.00  | 0                | 0.00          |
| BG42A2 On        | 15/03/2017 | Spot Bond |        |            | 100.00000   | 10.50473  | 100.00000    | 10.47928       |                   |            | 0.00  | 0                | 0.00          |
| BG42A3 On        | 15/03/2017 | Spot Bond |        |            | 100.00000   | 10.68467  | 100.00000    | 10.65878       |                   |            | 0.00  | 0                | 0.00          |
| BG42A4 On        | 15/03/2017 | Spot Bond |        |            | 8.00000     | 107.11273 | 8.00000      | 107.08900      |                   |            | 0.00  | 0                | 0.00          |
| BG42B On         | 15/03/2017 | Spot Bond |        |            | 100.00000   | 11.22446  | 100.00000    | 11.19727       |                   |            | 0.00  | 0                | 0.00          |
| BG42C On         | 15/06/2017 | Spot Bond |        |            | 100.00000   | 12.18411  | 100.00000    | 12.15459       |                   |            | 0.00  | 0                | 0.00          |
| BG42DUOn         | 15/03/2017 | Spot Bond |        |            | 100.00000   | 1.75401   | 100.00000    | 1.74976        |                   |            | 0.00  | 0                | 0.00          |
| BG42YUOn         | 15/03/2017 | Spot Bond |        |            | 100.00000   | 1.75401   | 100.00000    | 1.74976        |                   |            | 0.00  | 0                | 0.00          |
| BID01 On         | 06/08/2014 | Spot Bond |        |            | 100.00000   | 29.77339  | 100.00000    | 29.70785       |                   |            | 0.00  | 0                | 5,100,000.00  |
| BIDC14 On        | 26/10/2012 | Spot Bond |        |            | 100.00000   | 87.52998  | 100.00000    | 87.32057       |                   |            | 0.00  | 0                | 0.00          |
| BIDC21 On        | 17/10/2012 | Spot Bond |        |            | 1,000.00000 | 45.91195  | 1,000.00000  | 45.34161       |                   |            | 0.00  | 0                | 0.00          |
| BIDC23 On        | 26/10/2012 | Spot Bond |        |            | 100.00000   | 87.52998  | 100.00000    | 87.32057       |                   |            | 0.00  | 0                | 0.00          |
| BIDC24 On        | 27/11/2012 | Spot Bond |        |            | 100.00000   | 81.29176  | 100.00000    | 81.11111       |                   |            | 0.00  | 0                | 0.00          |
| BIDC25 On        | 25/01/2013 | Spot Bond |        |            | 100.00000   | 71.85039  | 100.00000    | 71.70923       |                   |            | 0.00  | 0                | 0.00          |
| BIDC26 On        | 02/08/2013 | Spot Bond |        |            | 100.00000   | 53.23367  | 100.00000    | 53.13267       |                   |            | 0.00  | 0                | 0.00          |
| BLG1A4 On        | 21/11/2015 | Spot Bond |        |            | 100.00000   | 11.18681  | 100.00000    | 11.15971       |                   |            | 0.00  | 0                | 0.00          |
| BLG1A5 On        | 21/11/2032 | Spot Bond |        |            | 100.00000   | 6.54346   | 100.00000    | 6.52761        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BLG1A6           | On | 21/11/2032 | Spot Bond |        |            | 100.00000 | 6.90556   | 100.00000    | 6.88883        |                   |            | 0.00  | 0                | 0.00          |
| BLG1B            | On | 21/11/2015 | Spot Bond |        |            | 100.00000 | 11.20636  | 100.00000    | 11.17921       |                   |            | 0.00  | 0                | 0.00          |
| BLG1C            | On | 21/11/2015 | Spot Bond |        |            | 100.00000 | 11.52899  | 100.00000    | 11.50106       |                   |            | 0.00  | 0                | 0.00          |
| BLG1D            | On | 21/11/2015 | Spot Bond |        |            | 100.00000 | 12.11559  | 100.00000    | 12.08624       |                   |            | 0.00  | 0                | 0.00          |
| BLG1E            | On | 21/11/2015 | Spot Bond |        |            | 100.00000 | 14.55975  | 100.00000    | 14.52448       |                   |            | 0.00  | 0                | 0.00          |
| BLG1F            | On | 21/11/2032 | Spot Bond |        |            | 100.00000 | 13.52661  | 100.00000    | 13.49383       |                   |            | 0.00  | 0                | 0.00          |
| BMWFO3           | On | 15/06/2013 | Spot Bond |        |            | 100.00000 | 66.49935  | 100.00000    | 66.33826       |                   |            | 0.00  | 0                | 43,000,000.00 |
| BSR05            | On | 01/07/2013 | Spot Bond |        |            | 100.00000 | 64.27091  | 100.00000    | 64.11522       |                   |            | 0.00  | 0                | 0.00          |
| BSR08            | On | 07/12/2012 | Spot Bond |        |            | 100.00000 | 82.01168  | 100.00000    | 81.83340       |                   |            | 0.00  | 0                | 0.00          |
| BSR09            | On | 20/12/2013 | Spot Bond |        |            | 100.00000 | 46.71776  | 100.00000    | 46.57190       |                   |            | 0.00  | 0                | 0.00          |
| BUS01U           | On | 30/09/2016 | Spot Bond |        |            | 100.00000 | 8.09182   | 100.00000    | 8.07222        |                   |            | 0.00  | 0                | 0.00          |
| CBL05            | On | 02/11/2012 | Spot Bond |        |            | 100.00000 | 87.97340  | 100.00000    | 87.76640       |                   |            | 0.00  | 0                | 0.00          |
| CBL06            | On | 02/11/2014 | Spot Bond |        |            | 100.00000 | 32.21266  | 100.00000    | 32.14176       |                   |            | 0.00  | 0                | 4,800,000.00  |
| CBL08            | On | 02/11/2016 | Spot Bond |        |            | 100.00000 | 21.51453  | 100.00000    | 21.46718       |                   |            | 0.00  | 0                | 0.00          |
| CBL09            | On | 29/01/2017 | Spot Bond |        |            | 100.00000 | 13.34295  | 100.00000    | 13.31063       |                   |            | 0.00  | 0                | 0.00          |
| CBL10            | On | 06/05/2014 | Spot Bond |        |            | 100.00000 | 28.66803  | 100.00000    | 28.59858       |                   |            | 0.00  | 0                | 0.00          |
| CBL11            | On | 06/05/2016 | Spot Bond |        |            | 100.00000 | 18.29278  | 100.00000    | 18.25252       |                   |            | 0.00  | 0                | 12,300,000.00 |
| CBL12            | On | 06/09/2018 | Spot Bond |        |            | 8.00000   | 115.52996 | 8.00000      | 115.50534      |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| CBL13            | On | 01/02/2019 | Spot Bond |        |            | 100.00000 | 12.65692  | 100.00000    | 12.62625       |                   |                    | 0.00  | 0                | 0.00          |
| CBL14            | On | 01/02/2019 | Spot Bond |        |            | 8.00000   | 118.58081 | 8.00000      | 118.55554      |                   |                    | 0.00  | 0                | 0.00          |
| CBL15            | On | 18/05/2015 | Spot Bond |        |            | 100.00000 | 16.94308  | 100.00000    | 16.89019       |                   |                    | 0.00  | 0                | 0.00          |
| CBL16            | On | 18/05/2017 | Spot Bond |        |            | 100.00000 | 13.99974  | 100.00000    | 13.96893       |                   |                    | 0.00  | 0                | 6,400,000.00  |
| CBL17            | On | 23/08/2019 | Spot Bond |        |            | 100.00000 | 0.36115   | 100.00000    | 0.35956        |                   |                    | 0.00  | 0                | 0.00          |
| CBL18            | On | 23/08/2019 | Spot Bond |        |            | 4.00000   | 102.24158 | 4.00000      | 102.21979      |                   |                    | 0.00  | 0                | 0.00          |
| CCT01            | On | 23/06/2023 | Spot Bond |        |            | 100.00000 | 14.79050  | 100.00000    | 14.75776       |                   |                    | 0.00  | 0                | 0.00          |
| CCT02            | On | 12/06/2024 | Spot Bond |        |            | 100.00000 | 13.99730  | 100.00000    | 13.96632       |                   |                    | 0.00  | 0                | 1,500,000.00  |
| CCT03            | On | 15/03/2025 | Spot Bond |        |            | 100.00000 | 16.34253  | 100.00000    | 16.30657       |                   |                    | 0.00  | 0                | 19,000,000.00 |
| CGR10            | On | 08/12/2016 | Spot Bond |        |            | 100.00000 | 13.25442  | 100.00000    | 13.22232       |                   |                    | 0.00  | 0                | 0.00          |
| CGR11            | On | 28/03/2016 | Spot Bond |        |            | 12.05000  | 101.46602 | 12.05000     | 101.44431      |                   |                    | 0.00  | 0                | 0.00          |
| CGR6             | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 85.47382  | 100.00000    | 85.28131       |                   |                    | 0.00  | 0                | 0.00          |
| CGR7             | On | 22/07/2014 | Spot Bond |        |            | 100.00000 | 34.83011  | 100.00000    | 34.74574       |                   |                    | 0.00  | 0                | 0.00          |
| CGR8             | On | 22/07/2015 | Spot Bond |        |            | 100.00000 | 24.88939  | 100.00000    | 24.82910       |                   |                    | 0.00  | 0                | 0.00          |
| CGR9             | On | 15/11/2012 | Spot Bond |        |            | 100.00000 | 85.19973  | 100.00000    | 85.00521       |                   |                    | 0.00  | 0                | 0.00          |
| CIG01            | On | 06/06/2015 | Spot Bond |        |            | 100.00000 | 18.08783  | 100.00000    | 18.03136       |                   | 300,000,000,000.00 |       | 3,000,000        | 3,000,000.00  |
| CLN100           | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 97.32594  | 100.00000    | 97.07315       |                   |                    | 0.00  | 0                | 0.00          |
| CLN103           | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 68.16518  | 100.00000    | 68.00004       |                   |                    | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN104 On        | 15/06/2014 | Spot Bond |        |            | 100.00000 | 36.96543  | 100.00000    | 36.87587       |                   |            | 0.00  | 0                | 0.00          |
| CLN108 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 65.99408  | 100.00000    | 65.83421       |                   |            | 0.00  | 0                | 0.00          |
| CLN110 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |            | 0.00  | 0                | 0.00          |
| CLN111 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |            | 0.00  | 0                | 0.00          |
| CLN112 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |            | 0.00  | 0                | 0.00          |
| CLN113 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |            | 0.00  | 0                | 0.00          |
| CLN114 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 65.99408  | 100.00000    | 65.83421       |                   |            | 0.00  | 0                | 0.00          |
| CLN115 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 65.99408  | 100.00000    | 65.83421       |                   |            | 0.00  | 0                | 0.00          |
| CLN116 On        | 31/08/2013 | Spot Bond |        |            | 100.00000 | 55.93051  | 100.00000    | 55.79353       |                   |            | 0.00  | 0                | 0.00          |
| CLN117 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 66.02343  | 100.00000    | 65.86348       |                   |            | 0.00  | 0                | 0.00          |
| CLN118 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 65.73004  | 100.00000    | 65.57080       |                   |            | 0.00  | 0                | 0.00          |
| CLN120 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 65.49532  | 100.00000    | 65.33666       |                   |            | 0.00  | 0                | 0.00          |
| CLN123 On        | 23/05/2013 | Spot Bond |        |            | 100.00000 | 56.26667  | 100.00000    | 56.13037       |                   |            | 0.00  | 0                | 0.00          |
| CLN126 On        | 20/08/2015 | Spot Bond |        |            | 100.00000 | 20.77206  | 100.00000    | 20.72173       |                   |            | 0.00  | 0                | 0.00          |
| CLN127 On        | 01/07/2013 | Spot Bond |        |            | 100.00000 | 64.28806  | 100.00000    | 64.13231       |                   |            | 0.00  | 0                | 0.00          |
| CLN130 On        | 20/08/2015 | Spot Bond |        |            | 100.00000 | 20.63934  | 100.00000    | 20.58934       |                   |            | 0.00  | 0                | 0.00          |
| CLN132 On        | 20/09/2013 | Spot Bond |        |            | 100.00000 | 45.14061  | 100.00000    | 45.03125       |                   |            | 0.00  | 0                | 0.00          |
| CLN133 On        | 20/09/2013 | Spot Bond |        |            | 100.00000 | 44.85766  | 100.00000    | 44.74900       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN134 On        | 20/08/2015 | Spot Bond |        |            | 100.00000 | 21.34083  | 100.00000    | 21.28913       |                   |            | 0.00  | 0                | 0.00          |
| CLN135 On        | 22/08/2013 | Spot Bond |        |            | 100.00000 | 56.37814  | 100.00000    | 56.24156       |                   |            | 0.00  | 0                | 0.00          |
| CLN136 On        | 22/08/2013 | Spot Bond |        |            | 100.00000 | 56.21193  | 100.00000    | 56.07576       |                   |            | 0.00  | 0                | 0.00          |
| CLN138 On        | 31/08/2013 | Spot Bond |        |            | 100.00000 | 56.37405  | 100.00000    | 56.23598       |                   |            | 0.00  | 0                | 0.00          |
| CLN140 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 66.08211  | 100.00000    | 65.92202       |                   |            | 0.00  | 0                | 0.00          |
| CLN141 On        | 20/06/2013 | Spot Bond |        |            | 100.00000 | 65.87673  | 100.00000    | 65.71714       |                   |            | 0.00  | 0                | 0.00          |
| CLN143 On        | 20/09/2013 | Spot Bond |        |            | 100.00000 | 45.42355  | 100.00000    | 45.31351       |                   |            | 0.00  | 0                | 0.00          |
| CLN145 On        | 20/09/2013 | Spot Bond |        |            | 100.00000 | 57.34378  | 100.00000    | 57.21756       |                   |            | 0.00  | 0                | 0.00          |
| CLN147 On        | 19/04/2013 | Spot Bond |        |            | 13.64000  | 105.10100 | 13.64000     | 105.06312      |                   |            | 0.00  | 0                | 0.00          |
| CLN149 On        | 20/09/2013 | Spot Bond |        |            | 100.00000 | 53.23727  | 100.00000    | 53.12008       |                   |            | 0.00  | 0                | 0.00          |
| CLN152 On        | 20/08/2013 | Spot Bond |        |            | 100.00000 | 57.79096  | 100.00000    | 57.65096       |                   |            | 0.00  | 0                | 0.00          |
| CLN153 On        | 25/11/2012 | Spot Bond |        |            | 100.00000 | 83.07935  | 100.00000    | 82.89391       |                   |            | 0.00  | 0                | 0.00          |
| CLN154 On        | 20/03/2014 | Spot Bond |        |            | 100.00000 | 34.33900  | 100.00000    | 34.25582       |                   |            | 0.00  | 0                | 0.00          |
| CLN156 On        | 20/12/2013 | Spot Bond |        |            | 100.00000 | 46.75742  | 100.00000    | 46.64415       |                   |            | 0.00  | 0                | 0.00          |
| CLN157 On        | 20/12/2013 | Spot Bond |        |            | 100.00000 | 46.75742  | 100.00000    | 46.64415       |                   |            | 0.00  | 0                | 0.00          |
| CLN158 On        | 19/04/2013 | Spot Bond |        |            | 100.00000 | 61.52531  | 100.00000    | 61.37627       |                   |            | 0.00  | 0                | 0.00          |
| CLN159 On        | 14/02/2015 | Spot Bond |        |            | 100.00000 | 21.09700  | 100.00000    | 21.04589       |                   |            | 0.00  | 0                | 0.00          |
| CLN162 On        | 20/09/2015 | Spot Bond |        |            | 100.00000 | 15.59295  | 100.00000    | 15.55518       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| CLN163 On        | 20/09/2015 | Spot Bond |        |            | 100.00000 | 15.37705  | 100.00000    | 15.33980       |                   |                      | 0.00       | 0                | 0.00          |
| CLN164 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 33.43281  | 100.00000    | 33.35182       |                   |                      | 0.00       | 0                | 0.00          |
| CLN165 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 33.43281  | 100.00000    | 33.35182       |                   |                      | 0.00       | 0                | 0.00          |
| CLN166 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 33.43281  | 100.00000    | 33.35182       |                   |                      | 0.00       | 0                | 0.00          |
| CLN167 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 33.43281  | 100.00000    | 33.35182       |                   |                      | 0.00       | 0                | 0.00          |
| CLN168 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 33.43281  | 100.00000    | 33.35182       |                   |                      | 0.00       | 0                | 0.00          |
| CLN169 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 33.43281  | 100.00000    | 33.35182       |                   |                      | 0.00       | 0                | 0.00          |
| CLN170 On        | 20/12/2015 | Spot Bond |        |            | 100.00000 | 15.47364  | 100.00000    | 15.43615       |                   |                      | 0.00       | 0                | 0.00          |
| CLN172 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 33.43281  | 100.00000    | 33.35182       |                   |                      | 0.00       | 0                | 0.00          |
| CLN173 On        | 25/11/2012 | Spot Bond |        |            | 100.00000 | 82.93645  | 100.00000    | 82.75133       |                   |                      | 0.00       | 0                | 0.00          |
| CLN174 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 64.03182  | 100.00000    | 63.87670       |                   |                      | 0.00       | 0                | 0.00          |
| CLN175 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 64.42127  | 100.00000    | 64.26520       |                   | 9,152,985,800,000.00 | 91,529,858 | 45,764,929.00    |               |
| CLN176 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 64.16927  | 100.00000    | 64.01382       |                   |                      | 0.00       | 0                | 0.00          |
| CLN177 On        | 31/03/2013 | Spot Bond |        |            | 100.00000 | 64.16927  | 100.00000    | 64.01382       |                   |                      | 0.00       | 0                | 0.00          |
| CLN178 On        | 15/04/2014 | Spot Bond |        |            | 100.00000 | 31.49140  | 100.00000    | 31.41512       |                   |                      | 0.00       | 0                | 0.00          |
| CLN179 On        | 20/03/2016 | Spot Bond |        |            | 100.00000 | 12.64146  | 100.00000    | 12.61084       |                   |                      | 0.00       | 0                | 0.00          |
| CLN180 On        | 26/05/2013 | Spot Bond |        |            | 100.00000 | 66.66744  | 100.00000    | 66.66743       |                   |                      | 0.00       | 0                | 0.00          |
| CLN181 On        | 26/05/2013 | Spot Bond |        |            | 100.00000 | 66.66744  | 100.00000    | 66.66743       |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN183 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 15.54936  | 100.00000    | 15.51169       |                   |            | 0.00  | 0                | 0.00          |
| CLN184 On        | 01/07/2021 | Spot Bond |        |            | 100.00000 | 11.73714  | 100.00000    | 11.71130       |                   |            | 0.00  | 0                | 0.00          |
| CLN185 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 15.54936  | 100.00000    | 15.51169       |                   |            | 0.00  | 0                | 0.00          |
| CLN186 On        | 06/07/2016 | Spot Bond |        |            | 100.00000 | 12.09890  | 100.00000    | 12.06959       |                   |            | 0.00  | 0                | 0.00          |
| CLN187 On        | 15/06/2014 | Spot Bond |        |            | 100.00000 | 39.27387  | 100.00000    | 39.17872       |                   |            | 0.00  | 0                | 0.00          |
| CLN188 On        | 20/06/2014 | Spot Bond |        |            | 100.00000 | 40.99079  | 100.00000    | 40.89149       |                   |            | 0.00  | 0                | 0.00          |
| CLN191 On        | 23/08/2016 | Spot Bond |        |            | 2.76000   | 100.08942 | 2.76000      | 100.08197      |                   |            | 0.00  | 0                | 0.00          |
| CLN192 On        | 24/08/2016 | Spot Bond |        |            | 100.00000 | 12.75466  | 100.00000    | 12.72376       |                   |            | 0.00  | 0                | 0.00          |
| CLN193 On        | 29/08/2021 | Spot Bond |        |            | 2.76000   | 105.83902 | 2.76000      | 105.82251      |                   |            | 0.00  | 0                | 0.00          |
| CLN194 On        | 31/08/2016 | Spot Bond |        |            | 8.25000   | 100.08937 | 8.25000      | 100.06702      |                   |            | 0.00  | 0                | 0.00          |
| CLN195 On        | 15/06/2014 | Spot Bond |        |            | 100.00000 | 41.00519  | 100.00000    | 40.90585       |                   |            | 0.00  | 0                | 0.00          |
| CLN196 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 15.54936  | 100.00000    | 15.51169       |                   |            | 0.00  | 0                | 0.00          |
| CLN197 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 15.54936  | 100.00000    | 15.51169       |                   |            | 0.00  | 0                | 0.00          |
| CLN198 On        | 13/09/2021 | Spot Bond |        |            | 100.00000 | 3.42988   | 100.00000    | 3.42206        |                   |            | 0.00  | 0                | 0.00          |
| CLN199 On        | 13/09/2016 | Spot Bond |        |            | 2.40000   | 110.45571 | 2.40000      | 110.43960      |                   |            | 0.00  | 0                | 0.00          |
| CLN200 On        | 20/12/2016 | Spot Bond |        |            | 100.00000 | 15.80094  | 100.00000    | 15.76266       |                   |            | 0.00  | 0                | 0.00          |
| CLN205 On        | 24/03/2013 | Spot Bond |        |            | 100.00000 | 65.49348  | 100.00000    | 65.33481       |                   |            | 0.00  | 0                | 0.00          |
| CLN209 On        | 20/03/2013 | Spot Bond |        |            | 100.00000 | 65.84739  | 100.00000    | 65.68787       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN210           | On | 20/06/2013 | Spot Bond |        |            | 100.00000 | 66.68648  | 100.00000    | 66.52494       |                   |            | 0.00  | 0                | 0.00          |
| CLN211           | On | 20/12/2013 | Spot Bond |        |            | 100.00000 | 47.89728  | 100.00000    | 47.78126       |                   |            | 0.00  | 0                | 0.00          |
| CLN213           | On | 12/10/2014 | Spot Bond |        |            | 100.00000 | 21.98653  | 100.00000    | 21.93327       |                   |            | 0.00  | 0                | 0.00          |
| CLN214           | On | 12/10/2014 | Spot Bond |        |            | 100.00000 | 22.07535  | 100.00000    | 22.02188       |                   |            | 0.00  | 0                | 0.00          |
| CLN215           | On | 17/10/2016 | Spot Bond |        |            | 8.52000   | 103.24299 | 8.52000      | 103.21945      |                   |            | 0.00  | 0                | 0.00          |
| CLN216           | On | 11/10/2014 | Spot Bond |        |            | 100.00000 | 22.29715  | 100.00000    | 22.24313       |                   |            | 0.00  | 0                | 0.00          |
| CLN217           | On | 11/10/2014 | Spot Bond |        |            | 100.00000 | 22.19822  | 100.00000    | 22.14444       |                   |            | 0.00  | 0                | 0.00          |
| CLN219           | On | 20/10/2016 | Spot Bond |        |            | 100.00000 | 10.08563  | 100.00000    | 10.06120       |                   |            | 0.00  | 0                | 0.00          |
| CLN220           | On | 20/10/2016 | Spot Bond |        |            | 100.00000 | 10.08563  | 100.00000    | 10.06120       |                   |            | 0.00  | 0                | 0.00          |
| CLN221           | On | 20/10/2016 | Spot Bond |        |            | 8.64500   | 103.21870 | 8.64500      | 103.19483      |                   |            | 0.00  | 0                | 0.00          |
| CLN222           | On | 20/10/2016 | Spot Bond |        |            | 8.64500   | 103.21870 | 8.64500      | 103.19483      |                   |            | 0.00  | 0                | 0.00          |
| CLN223           | On | 15/06/2014 | Spot Bond |        |            | 100.00000 | 40.52427  | 100.00000    | 40.42609       |                   |            | 0.00  | 0                | 0.00          |
| CLN224           | On | 15/06/2014 | Spot Bond |        |            | 100.00000 | 42.44796  | 100.00000    | 42.34513       |                   |            | 0.00  | 0                | 0.00          |
| CLN225           | On | 09/12/2016 | Spot Bond |        |            | 100.00000 | 13.40577  | 100.00000    | 13.37610       |                   |            | 0.00  | 0                | 0.00          |
| CLN226           | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 12.11035  | 100.00000    | 12.08102       |                   |            | 0.00  | 0                | 0.00          |
| CLN227           | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 13.12115  | 100.00000    | 13.08937       |                   |            | 0.00  | 0                | 0.00          |
| CLN228           | On | 14/06/2013 | Spot Bond |        |            | 100.00000 | 64.70637  | 100.00000    | 66.10142       |                   |            | 0.00  | 0                | 0.00          |
| CLN229           | On | 14/06/2013 | Spot Bond |        |            | 100.00000 | 64.72043  | 100.00000    | 66.12517       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN230 On        | 17/01/2015 | Spot Bond |        |            | 100.00000 | 21.79463  | 100.00000    | 21.74183       |                   |            | 0.00  | 0                | 0.00          |
| CLN231 On        | 17/01/2015 | Spot Bond |        |            | 100.00000 | 21.79463  | 100.00000    | 21.74183       |                   |            | 0.00  | 0                | 0.00          |
| CLN232 On        | 20/06/2014 | Spot Bond |        |            | 100.00000 | 38.60836  | 100.00000    | 38.53193       |                   |            | 0.00  | 0                | 0.00          |
| CLN233 On        | 02/02/2013 | Spot Bond |        |            | 100.00000 | 87.47003  | 100.00000    | 87.26566       |                   |            | 0.00  | 0                | 0.00          |
| CLN234 On        | 19/04/2013 | Spot Bond |        |            | 100.00000 | 61.90816  | 100.00000    | 61.75819       |                   |            | 0.00  | 0                | 0.00          |
| CLN235 On        | 19/04/2013 | Spot Bond |        |            | 100.00000 | 61.90816  | 100.00000    | 61.75819       |                   |            | 0.00  | 0                | 0.00          |
| CLN236 On        | 15/06/2016 | Spot Bond |        |            | 100.00000 | 14.69742  | 100.00000    | 14.66832       |                   |            | 0.00  | 0                | 0.00          |
| CLN237 On        | 14/02/2017 | Spot Bond |        |            | 100.00000 | 9.13225   | 100.00000    | 9.11012        |                   |            | 0.00  | 0                | 0.00          |
| CLN238 On        | 15/02/2013 | Spot Bond |        |            | 100.00000 | 84.87523  | 100.00000    | 84.68276       |                   |            | 0.00  | 0                | 0.00          |
| CLN239 On        | 20/03/2017 | Spot Bond |        |            | 100.00000 | 10.08405  | 100.00000    | 10.06409       |                   |            | 0.00  | 0                | 0.00          |
| CLN240 On        | 24/02/2015 | Spot Bond |        |            | 100.00000 | 19.61335  | 100.00000    | 19.56583       |                   |            | 0.00  | 0                | 0.00          |
| CLN241 On        | 24/02/2017 | Spot Bond |        |            | 100.00000 | 9.36517   | 100.00000    | 9.34249        |                   |            | 0.00  | 0                | 0.00          |
| CLN242 On        | 24/02/2019 | Spot Bond |        |            | 9.35000   | 100.27352 | 9.35000      | 100.24862      |                   |            | 0.00  | 0                | 0.00          |
| CLN243 On        | 24/02/2019 | Spot Bond |        |            | 9.35000   | 100.27352 | 9.35000      | 100.24862      |                   |            | 0.00  | 0                | 0.00          |
| CLN244 On        | 25/02/2015 | Spot Bond |        |            | 100.00000 | 19.56583  | 100.00000    | 19.51843       |                   |            | 0.00  | 0                | 0.00          |
| CLN245 On        | 25/02/2015 | Spot Bond |        |            | 100.00000 | 19.58357  | 100.00000    | 19.53613       |                   |            | 0.00  | 0                | 0.00          |
| CLN246 On        | 24/02/2017 | Spot Bond |        |            | 100.00000 | 13.63180  | 100.00000    | 13.59877       |                   |            | 0.00  | 0                | 0.00          |
| CLN247 On        | 24/02/2017 | Spot Bond |        |            | 100.00000 | 13.58161  | 100.00000    | 13.54870       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN248           | On | 14/03/2015 |        |            | 100.00000 | 16.45244  | 100.00000    | 18.08122       |                   |            | 0.00  | 0                | 0.00          |
| CLN249           | On | 24/02/2017 |        |            | 100.00000 | 13.35071  | 100.00000    | 13.31836       |                   |            | 0.00  | 0                | 0.00          |
| CLN250           | On | 26/03/2015 |        |            | 100.00000 | 17.68101  | 100.00000    | 17.63818       |                   |            | 0.00  | 0                | 0.00          |
| CLN251           | On | 26/03/2015 |        |            | 100.00000 | 17.68101  | 100.00000    | 17.63818       |                   |            | 0.00  | 0                | 0.00          |
| CLN252           | On | 26/03/2015 |        |            | 100.00000 | 17.68101  | 100.00000    | 17.63818       |                   |            | 0.00  | 0                | 0.00          |
| CLN253           | On | 26/03/2015 |        |            | 100.00000 | 17.68101  | 100.00000    | 17.63818       |                   |            | 0.00  | 0                | 0.00          |
| CLN254           | On | 26/03/2015 |        |            | 100.00000 | 17.68101  | 100.00000    | 17.63818       |                   |            | 0.00  | 0                | 0.00          |
| CLN255           | On | 26/03/2015 |        |            | 100.00000 | 17.87599  | 100.00000    | 17.83269       |                   |            | 0.00  | 0                | 0.00          |
| CLN256           | On | 26/03/2017 |        |            | 100.00000 | 10.35665  | 100.00000    | 10.33156       |                   |            | 0.00  | 0                | 0.00          |
| CLN257           | On | 26/03/2017 |        |            | 100.00000 | 10.35665  | 100.00000    | 10.33156       |                   |            | 0.00  | 0                | 0.00          |
| CLN258           | On | 26/03/2017 |        |            | 100.00000 | 10.35665  | 100.00000    | 10.33156       |                   |            | 0.00  | 0                | 0.00          |
| CLN259           | On | 26/03/2017 |        |            | 100.00000 | 10.35665  | 100.00000    | 10.33156       |                   |            | 0.00  | 0                | 0.00          |
| CLN260           | On | 26/03/2017 |        |            | 100.00000 | 10.35665  | 100.00000    | 10.33156       |                   |            | 0.00  | 0                | 0.00          |
| CLN261           | On | 26/03/2017 |        |            | 100.00000 | 10.35665  | 100.00000    | 10.33156       |                   |            | 0.00  | 0                | 0.00          |
| CLN262           | On | 26/03/2019 |        |            | 9.65000   | 104.23606 | 9.65000      | 104.20937      |                   |            | 0.00  | 0                | 0.00          |
| CLN263           | On | 20/06/2014 |        |            | 100.00000 | 34.11095  | 100.00000    | 34.02831       |                   |            | 0.00  | 0                | 0.00          |
| CLN264           | On | 18/08/2014 |        |            | 100.00000 | 27.06328  | 100.00000    | 26.99772       |                   |            | 0.00  | 0                | 0.00          |
| CLN265           | On | 02/04/2013 |        |            | 100.00000 | 62.63329  | 100.00000    | 62.43774       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN266           | On | 16/03/2014 |        |            | 100.00000 | 31.79523  | 100.00000    | 31.71820       |                   |            | 0.00  | 0                | 0.00          |
| CLN267           | On | 16/03/2014 |        |            | 100.00000 | 31.79523  | 100.00000    | 31.71820       |                   |            | 0.00  | 0                | 0.00          |
| CLN268           | On | 30/04/2017 |        |            | 100.00000 | 10.58702  | 100.00000    | 10.55397       |                   |            | 0.00  | 0                | 0.00          |
| CLN269           | On | 20/06/2017 |        |            | 100.00000 | 12.57646  | 100.00000    | 12.54599       |                   |            | 0.00  | 0                | 0.00          |
| CLN270           | On | 24/02/2017 |        |            | 100.00000 | 12.82866  | 100.00000    | 12.79760       |                   |            | 0.00  | 0                | 0.00          |
| CLN271           | On | 20/06/2017 |        |            | 100.00000 | 14.35408  | 100.00000    | 14.31932       |                   |            | 0.00  | 0                | 0.00          |
| CLN272           | On | 20/06/2017 |        |            | 100.00000 | 10.56179  | 100.00000    | 10.53621       |                   |            | 0.00  | 0                | 0.00          |
| CLN273           | On | 20/06/2017 |        |            | 100.00000 | 10.50254  | 100.00000    | 10.47710       |                   |            | 0.00  | 0                | 0.00          |
| CLN274           | On | 20/06/2017 |        |            | 100.00000 | 10.56179  | 100.00000    | 10.53621       |                   |            | 0.00  | 0                | 500,000.00    |
| CLN275           | On | 22/05/2017 |        |            | 100.00000 | 9.46790   | 100.00000    | 9.43834        |                   |            | 0.00  | 0                | 0.00          |
| CLN276           | On | 24/05/2017 |        |            | 100.00000 | 11.09504  | 100.00000    | 11.06040       |                   |            | 0.00  | 0                | 0.00          |
| CLN277           | On | 25/05/2017 |        |            | 100.00000 | 11.06040  | 100.00000    | 11.02587       |                   |            | 0.00  | 0                | 0.00          |
| CLN278           | On | 20/06/2017 |        |            | 100.00000 | 10.53810  | 100.00000    | 10.51256       |                   |            | 0.00  | 0                | 0.00          |
| CLN279           | On | 20/06/2015 |        |            | 100.00000 | 21.48490  | 100.00000    | 21.43286       |                   |            | 0.00  | 0                | 0.00          |
| CLN280           | On | 07/06/2017 |        |            | 100.00000 | 8.27803   | 100.00000    | 8.25219        |                   |            | 0.00  | 0                | 0.00          |
| CLN281           | On | 21/06/2015 |        |            | 100.00000 | 17.85872  | 100.00000    | 17.80296       |                   |            | 0.00  | 0                | 0.00          |
| CLN282           | On | 27/06/2015 |        |            | 100.00000 | 17.43491  | 100.00000    | 17.38048       |                   |            | 0.00  | 0                | 0.00          |
| CLN283           | On | 20/09/2015 |        |            | 100.00000 | 15.68002  | 100.00000    | 15.62577       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| CLN284           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 10.70106  | 100.00000    | 10.65307       |                   |            | 0.00  | 0                | 0.00           |
| CLN285           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 10.14977  | 100.00000    | 10.10279       |                   |            | 0.00  | 0                | 0.00           |
| CLN286           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 10.14977  | 100.00000    | 10.10279       |                   |            | 0.00  | 0                | 0.00           |
| CLN287           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 10.11153  | 100.00000    | 10.06235       |                   |            | 0.00  | 0                | 0.00           |
| CLN288           | On | 10/08/2017 | Spot Bond |        |            | 100.00000 | 9.53370   | 100.00000    | 9.49176        |                   |            | 0.00  | 0                | 0.00           |
| CLN289           | On | 30/08/2017 | Spot Bond |        |            | 100.00000 | 1.77279   | 100.00000    | 1.76500        |                   |            | 0.00  | 0                | 400,000,000.00 |
| CLN39            | On | 07/02/2016 | Spot Bond |        |            | 100.00000 | 17.92081  | 100.00000    | 17.88136       |                   |            | 0.00  | 0                | 0.00           |
| CLN40            | On | 07/02/2016 | Spot Bond |        |            | 100.00000 | 17.92081  | 100.00000    | 17.88136       |                   |            | 0.00  | 0                | 0.00           |
| CLN42            | On | 18/04/2028 | Spot Bond |        |            | 100.00000 | 0.00032   | 100.00000    | 0.00031        |                   |            | 0.00  | 0                | 0.00           |
| CLN44            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 65.23970  | 100.00000    | 65.09531       |                   |            | 0.00  | 0                | 0.00           |
| CLN46            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 67.27544  | 100.00000    | 67.11247       |                   |            | 0.00  | 0                | 0.00           |
| CLN47            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 67.24516  | 100.00000    | 67.08226       |                   |            | 0.00  | 0                | 0.00           |
| CLN48            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 102.18455 | 100.00000    | 101.95135      |                   |            | 0.00  | 0                | 0.00           |
| CLN49            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 98.97027  | 100.00000    | 98.74321       |                   |            | 0.00  | 0                | 0.00           |
| CLN50            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 67.23002  | 100.00000    | 67.06715       |                   |            | 0.00  | 0                | 0.00           |
| CLN51            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 67.13803  | 100.00000    | 66.99024       |                   |            | 0.00  | 0                | 0.00           |
| CLN52            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 59.05879  | 100.00000    | 58.91572       |                   |            | 0.00  | 0                | 0.00           |
| CLN54            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 59.05879  | 100.00000    | 58.91572       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN55            | On | 18/04/2028 | Spot Bond |        |            | 100.00000 | 8.12019   | 100.00000    | 8.10052        |                   |            | 0.00  | 0                | 0.00          |
| CLN56            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 65.10010  | 100.00000    | 64.95601       |                   |            | 0.00  | 0                | 0.00          |
| CLN57            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 65.11482  | 100.00000    | 64.97071       |                   |            | 0.00  | 0                | 0.00          |
| CLN58            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 67.24516  | 100.00000    | 67.08226       |                   |            | 0.00  | 0                | 0.00          |
| CLN59            | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 67.24516  | 100.00000    | 67.08226       |                   |            | 0.00  | 0                | 0.00          |
| CLN61            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 12.92835  | 100.00000    | 12.89670       |                   |            | 0.00  | 0                | 0.00          |
| CLN71            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 0.00035   | 100.00000    | 0.00035        |                   |            | 0.00  | 0                | 0.00          |
| CLN72            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 0.00035   | 100.00000    | 0.00035        |                   |            | 0.00  | 0                | 0.00          |
| CLN78            | On | 19/04/2013 | Spot Bond |        |            | 100.00000 | 67.55099  | 100.00000    | 67.40148       |                   |            | 0.00  | 0                | 0.00          |
| CLN81            | On | 18/04/2028 | Spot Bond |        |            | 100.00000 | 11.04892  | 100.00000    | 11.02447       |                   |            | 0.00  | 0                | 0.00          |
| CLN88            | On | 28/04/2028 | Spot Bond |        |            | 100.00000 | 0.00195   | 100.00000    | 0.00195        |                   |            | 0.00  | 0                | 0.00          |
| CLN89            | On | 02/03/2028 | Spot Bond |        |            | 100.00000 | 0.00217   | 100.00000    | 0.00217        |                   |            | 0.00  | 0                | 0.00          |
| CLN93            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 97.75485  | 100.00000    | 97.49895       |                   |            | 0.00  | 0                | 0.00          |
| CLN95            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 97.79956  | 100.00000    | 97.54354       |                   |            | 0.00  | 0                | 0.00          |
| CLN96            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 97.78040  | 100.00000    | 97.52443       |                   |            | 0.00  | 0                | 0.00          |
| CLN97            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 136.02118 | 100.00000    | 135.65410      |                   |            | 0.00  | 0                | 0.00          |
| CLN99            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 97.82192  | 100.00000    | 97.56583       |                   |            | 0.00  | 0                | 0.00          |
| CLNF01           | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 11.45712  | 100.00000    | 11.43545       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| CLNF02           | On | 20/10/2015 |        |            | 100.00000 | 11.45712  | 100.00000    | 11.43545       |                   |            | 0.00  | 0                | 0.00           |
| CLNF03           | On | 10/10/2016 |        |            | 100.00000 | 11.41935  | 100.00000    | 11.39168       |                   |            | 0.00  | 0                | 0.00           |
| CLNF04           | On | 10/10/2016 |        |            | 100.00000 | 11.41935  | 100.00000    | 11.39168       |                   |            | 0.00  | 0                | 0.00           |
| CLNF05           | On | 20/09/2016 |        |            | 100.00000 | 12.22790  | 100.00000    | 12.19827       |                   |            | 0.00  | 0                | 0.00           |
| CLNF06           | On | 20/12/2016 |        |            | 100.00000 | 11.58145  | 100.00000    | 11.55340       |                   |            | 0.00  | 0                | 0.00           |
| CLNF07           | On | 20/06/2017 |        |            | 100.00000 | 10.79882  | 100.00000    | 10.77266       |                   |            | 0.00  | 0                | 0.00           |
| CLNF08           | On | 10/07/2013 |        |            | 100.00000 | 61.62306  | 100.00000    | 61.43067       |                   |            | 0.00  | 0                | 0.00           |
| CLNF09           | On | 20/06/2017 |        |            | 100.00000 | 10.91140  | 100.00000    | 10.88497       |                   |            | 0.00  | 0                | 0.00           |
| CLNF10           | On | 24/07/2017 |        |            | 100.00000 | 10.42752  | 100.00000    | 10.38115       |                   |            | 0.00  | 0                | 0.00           |
| COJ02            | On | 15/09/2016 |        |            | 100.00000 | 20.77772  | 100.00000    | 20.73199       |                   |            | 0.00  | 0                | 0.00           |
| COJ03            | On | 26/04/2013 |        |            | 100.00000 | 66.61535  | 100.00000    | 66.46792       |                   |            | 0.00  | 0                | 0.00           |
| COJ04            | On | 05/06/2018 |        |            | 100.00000 | 11.86855  | 100.00000    | 11.84228       |                   |            | 0.00  | 0                | 10,000.00      |
| COJ05            | On | 05/06/2023 |        |            | 100.00000 | 14.94582  | 100.00000    | 14.91274       |                   |            | 0.00  | 0                | 339,547,000.00 |
| COJ06            | On | 09/12/2015 |        |            | 100.00000 | 19.44369  | 100.00000    | 19.40066       |                   |            | 0.00  | 0                | 30,100,000.00  |
| COJ07            | On | 23/03/2021 |        |            | 100.00000 | 15.59380  | 100.00000    | 15.55948       |                   |            | 0.00  | 0                | 0.00           |
| COJ10C           | On | 18/01/2013 |        |            | 100.00000 | 77.12538  | 100.00000    | 76.97174       |                   |            | 0.00  | 0                | 0.00           |
| COJ12C           | On | 17/02/2013 |        |            | 5.86800   | 103.11571 | 5.86800      | 103.09957      |                   |            | 0.00  | 0                | 0.00           |
| CPL002           | On | 29/11/2014 |        |            | 7.17500   | 99.08443  | 7.17500      | 99.06528       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield     | MTM Price | Previous MTM  | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|---------------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| CPL003           | On | 28/02/2017 | Spot Bond |        |            | 100.00000     | 9.07591   | 100.00000     | 9.05392        |                   |            | 0.00  | 0                | 0.00          |
| CPL005           | On | 01/03/2015 | Spot Bond |        |            | 100.00000     | 19.80053  | 100.00000     | 19.75203       |                   |            | 0.00  | 0                | 0.00          |
| CPL006           | On | 10/09/2012 | Spot Bond |        |            | 100.00000     | 98.38275  | 100.00000     | 98.11828       |                   |            | 0.00  | 0                | 0.00          |
| CPL007           | On | 01/08/2015 | Spot Bond |        |            | 100.00000     | 17.05972  | 100.00000     | 16.98470       |                   |            | 0.00  | 0                | 0.00          |
| CPL008           | On | 27/11/2012 | Spot Bond |        |            | 100.00000     | 81.29176  | 100.00000     | 81.11111       |                   |            | 0.00  | 0                | 0.00          |
| DEN37U           | On | 28/09/2012 | Spot Bond |        |            | 100.00000     | 96.55376  | 100.00000     | 96.30619       |                   |            | 0.00  | 0                | 0.00          |
| DENG26           | On | 28/09/2012 | Spot Bond |        |            | 100.00000     | 96.73086  | 100.00000     | 96.48283       |                   |            | 0.00  | 0                | 0.00          |
| DENG28           | On | 12/02/2013 | Spot Bond |        |            | 100.00000     | 69.39163  | 100.00000     | 69.25996       |                   |            | 0.00  | 0                | 0.00          |
| DENG31           | On | 02/04/2013 | Spot Bond |        |            | 100.00000     | 67.09375  | 100.00000     | 66.94486       |                   |            | 0.00  | 0                | 0.00          |
| DENG33           | On | 02/10/2012 | Spot Bond |        |            | 100.00000     | 95.67829  | 100.00000     | 95.43546       |                   |            | 0.00  | 0                | 0.00          |
| DENG36           | On | 28/09/2012 | Spot Bond |        |            | 100.00000     | 96.50685  | 100.00000     | 96.25939       |                   |            | 0.00  | 0                | 0.00          |
| DENG38           | On | 28/09/2012 | Spot Bond |        |            | 100.00000     | 96.50685  | 100.00000     | 96.25939       |                   |            | 0.00  | 0                | 0.00          |
| DENG39           | On | 28/09/2012 | Spot Bond |        |            | 100.00000     | 96.50216  | 100.00000     | 96.25472       |                   |            | 0.00  | 0                | 0.00          |
| DENG40           | On | 28/09/2012 | Spot Bond |        |            | 100.00000     | 96.25819  | 100.00000     | 96.01138       |                   |            | 0.00  | 0                | 0.00          |
| DRD02            | On | 01/10/2012 | Spot Bond |        |            | 100.00000     | 95.58088  | 100.00000     | 95.33768       |                   |            | 0.00  | 0                | 0.00          |
| DRD03            | On | 02/07/2014 | Spot Bond |        |            | 100,000.00000 | 0.71341   | 100,000.00000 | 0.66680        |                   |            | 0.00  | 0                | 0.00          |
| DRD04            | On | 03/07/2015 | Spot Bond |        |            | 100.00000     | 24.35870  | 100.00000     | 24.25158       |                   |            | 0.00  | 0                | 0.00          |
| DV13             | On | 25/08/2013 | Spot Bond |        |            | 100.00000     | 51.14812  | 100.00000     | 51.03552       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| DV21             | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 21.91726  | 100.00000    | 21.86874       |                   |            | 0.00               | 0                | 14,200,000.00  |
| DV22             | On | 07/02/2020 | Spot Bond |        |            | 100.00000 | 10.27138  | 100.00000    | 10.24878       |                   |            | 37,481,700,000.00  | 374,817          | 82,527,879.00  |
| DV23             | On | 27/02/2023 | Spot Bond |        |            | 100.00000 | 10.19622  | 100.00000    | 10.17377       |                   |            | 580,163,600,000.00 | 5,801,636        | 191,870,200.00 |
| DVF12            | On | 13/10/2012 | Spot Bond |        |            | 100.00000 | 91.85420  | 100.00000    | 91.62739       |                   |            | 0.00               | 0                | 0.00           |
| E170             | On | 01/08/2020 | Spot Bond |        |            | 100.00000 | 14.69225  | 100.00000    | 14.65991       |                   |            | 31,600,000,000.00  | 316,000          | 16,158,000.00  |
| EDC01            | On | 04/04/2016 | Spot Bond |        |            | 100.00000 | 17.37215  | 100.00000    | 17.33007       |                   |            | 0.00               | 0                | 0.00           |
| EFC01            | On | 31/08/2014 | Spot Bond |        |            | 100.00000 | 20.81272  | 100.00000    | 20.74702       |                   |            | 0.00               | 0                | 0.00           |
| EFC02            | On | 31/08/2015 | Spot Bond |        |            | 100.00000 | 8.78036   | 100.00000    | 8.75265        |                   |            | 0.00               | 0                | 0.00           |
| EFC03            | On | 31/08/2016 | Spot Bond |        |            | 100.00000 | 3.70422   | 100.00000    | 3.69252        |                   |            | 0.00               | 0                | 0.00           |
| EFC04            | On | 31/08/2017 | Spot Bond |        |            | 100.00000 | 1.56272   | 100.00000    | 1.55778        |                   |            | 0.00               | 0                | 0.00           |
| EL15             | On | 29/06/2015 | Spot Bond |        |            | 100.00000 | 15.58794  | 100.00000    | 15.55218       |                   |            | 0.00               | 0                | 80,000,000.00  |
| EL28             | On | 02/05/2028 | Spot Bond |        |            | 2.55000   | 103.04473 | 2.55000      | 103.02927      |                   |            | 0.00               | 0                | 17,500,000.00  |
| EMM01            | On | 28/07/2020 | Spot Bond |        |            | 100.00000 | 11.63041  | 100.00000    | 11.60481       |                   |            | 0.00               | 0                | 0.00           |
| EMM02            | On | 11/03/2021 | Spot Bond |        |            | 100.00000 | 15.92310  | 100.00000    | 15.88805       |                   |            | 0.00               | 0                | 0.00           |
| EMM03            | On | 04/05/2024 | Spot Bond |        |            | 8.00000   | 118.69979 | 8.00000      | 118.67449      |                   |            | 0.00               | 0                | 0.00           |
| EPF001           | On | 19/08/2015 | Spot Bond |        |            | 100.00000 | 15.08286  | 100.00000    | 15.04632       |                   |            | 0.00               | 0                | 0.00           |
| EPFC01           | On | 16/11/2012 | Spot Bond |        |            | 100.00000 | 85.55208  | 100.00000    | 85.35720       |                   |            | 0.00               | 0                | 0.00           |
| EQ156U           | On | 07/09/2012 | Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000    | 98.91599       |                   |            | 0.00               | 0                | 0.00           |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| EQ178U           | On | 13/09/2012 |        |            | 100.00000 | 100.52140 | 100.00000    | 100.25334      |                   |            | 0.00  | 0                | 0.00           |
| EQ179U           | On | 13/09/2012 |        |            | 100.00000 | 100.50919 | 100.00000    | 100.24117      |                   |            | 0.00  | 0                | 0.00           |
| EQ180U           | On | 13/11/2012 |        |            | 100.00000 | 83.90805  | 100.00000    | 83.71560       |                   |            | 0.00  | 0                | 0.00           |
| EQ181U           | On | 03/12/2012 |        |            | 100.00000 | 82.40777  | 100.00000    | 82.22706       |                   |            | 0.00  | 0                | 100,000,000.00 |
| EQS01            | On | 18/11/2014 |        |            | 100.00000 | 27.82809  | 100.00000    | 27.76458       |                   |            | 0.00  | 0                | 0.00           |
| EQS02            | On | 01/07/2015 |        |            | 100.00000 | 23.73189  | 100.00000    | 23.67965       |                   |            | 0.00  | 0                | 0.00           |
| EQS04            | On | 22/09/2015 |        |            | 100.00000 | 18.57069  | 100.00000    | 18.52571       |                   |            | 0.00  | 0                | 0.00           |
| EQS05            | On | 25/04/2017 |        |            | 100.00000 | 11.82362  | 100.00000    | 11.78669       |                   |            | 0.00  | 0                | 71,000,000.00  |
| ERS3A7           | On | 17/11/2012 |        |            | 100.00000 | 84.63490  | 100.00000    | 84.44254       |                   |            | 0.00  | 0                | 0.00           |
| ERS3A8           | On | 17/11/2014 |        |            | 100.00000 | 20.87169  | 100.00000    | 20.82114       |                   |            | 0.00  | 0                | 0.00           |
| ERS3B1           | On | 17/11/2012 |        |            | 100.00000 | 84.88432  | 100.00000    | 84.69141       |                   |            | 0.00  | 0                | 0.00           |
| ERS3B2           | On | 17/08/2014 |        |            | 100.00000 | 27.62433  | 100.00000    | 27.55741       |                   |            | 0.00  | 0                | 0.00           |
| ERS3C1           | On | 17/11/2012 |        |            | 100.00000 | 84.98825  | 100.00000    | 84.79510       |                   |            | 0.00  | 0                | 0.00           |
| ERS3C2           | On | 17/08/2014 |        |            | 100.00000 | 28.28477  | 100.00000    | 28.21625       |                   |            | 0.00  | 0                | 0.00           |
| ERSA10           | On | 17/08/2013 |        |            | 100.00000 | 56.60721  | 100.00000    | 56.47008       |                   |            | 0.00  | 0                | 0.00           |
| ERSA11           | On | 17/08/2014 |        |            | 100.00000 | 27.17027  | 100.00000    | 27.10446       |                   |            | 0.00  | 0                | 0.00           |
| ERSA12           | On | 17/08/2015 |        |            | 100.00000 | 15.25169  | 100.00000    | 15.21474       |                   |            | 0.00  | 0                | 0.00           |
| ERSA13           | On | 17/08/2013 |        |            | 100.00000 | 56.62250  | 100.00000    | 56.48534       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| ES15             | On | 30/08/2015 | Spot Bond |        |            | 100.00000 | 16.02629  | 100.00000    | 15.99063       |                   |            | 0.00               | 0                | 49,500,000.00  |
| ES18             | On | 20/04/2018 | Spot Bond |        |            | 9.25000   | 103.44269 | 9.25000      | 103.41713      |                   |            | 5,648,188,750.00   | 610,615          | 707,704,124.00 |
| ES23             | On | 25/01/2023 | Spot Bond |        |            | 10.00000  | 101.09311 | 10.00000     | 101.06630      |                   |            | 3,539,610,000.00   | 353,961          | 273,151,686.00 |
| ES26             | On | 02/04/2026 | Spot Bond |        |            | 7.85000   | 103.31462 | 7.85000      | 103.29288      |                   |            | 161,189,733,400.00 | 20,533,724       | 65,005,042.00  |
| ES33             | On | 15/09/2033 | Spot Bond |        |            | 7.50000   | 103.52191 | 7.50000      | 103.50121      |                   |            | 150,989,325,000.00 | 20,131,910       | 579,630,321.00 |
| FIFB01           | On | 24/08/2015 | Spot Bond |        |            | 100.00000 | 15.65457  | 100.00000    | 15.58574       |                   |            | 0.00               | 0                | 0.00           |
| FIFC01           | On | 17/09/2012 | Spot Bond |        |            | 100.00000 | 99.42629  | 100.00000    | 99.16395       |                   |            | 0.00               | 0                | 0.00           |
| FR002U           | On | 02/08/2023 | Spot Bond |        |            | 100.00000 | 11.08368  | 100.00000    | 11.05683       |                   |            | 0.00               | 0                | 0.00           |
| FR003U           | On | 02/08/2023 | Spot Bond |        |            | 100.00000 | 10.78578  | 100.00000    | 10.75966       |                   |            | 0.00               | 0                | 0.00           |
| FR2A3C           | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 57.24106  | 100.00000    | 57.10239       |                   |            | 0.00               | 0                | 0.00           |
| FR2B3C           | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 57.36912  | 100.00000    | 57.23015       |                   |            | 0.00               | 0                | 0.00           |
| FR2C3C           | On | 15/08/2013 | Spot Bond |        |            | 8.37500   | 100.09003 | 8.37500      | 100.06748      |                   |            | 0.00               | 0                | 0.00           |
| FR2D3D           | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 58.00944  | 100.00000    | 57.86892       |                   |            | 0.00               | 0                | 0.00           |
| FRB03            | On | 15/09/2014 | Spot Bond |        |            | 100.00000 | 30.72152  | 100.00000    | 30.65391       |                   |            | 0.00               | 0                | 17,400,000.00  |
| FRB05            | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 10.59177  | 100.00000    | 10.56832       |                   |            | 0.00               | 0                | 2,500,000.00   |
| FRB06            | On | 05/11/2012 | Spot Bond |        |            | 100.00000 | 86.70353  | 100.00000    | 86.50095       |                   |            | 0.00               | 0                | 0.00           |
| FRB07            | On | 06/12/2012 | Spot Bond |        |            | 100.00000 | 101.00730 | 100.00000    | 100.73504      |                   |            | 0.00               | 0                | 0.00           |
| FRB08            | On | 10/06/2016 | Spot Bond |        |            | 100.00000 | 11.82265  | 100.00000    | 11.79401       |                   |            | 0.00               | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRB09            | On | 10/06/2017 | Spot Bond |        |            | 100.00000 | 9.42479   | 100.00000    | 9.40195        |                   |            | 0.00  | 0                | 0.00          |
| FRB10            | On | 25/01/2017 | Spot Bond |        |            | 100.00000 | 10.12601  | 100.00000    | 10.10148       |                   |            | 0.00  | 0                | 0.00          |
| FRBC21           | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 14.70325  | 100.00000    | 14.67071       |                   |            | 0.00  | 0                | 620,000.00    |
| FRBC22           | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 10.72994  | 100.00000    | 10.70395       |                   |            | 0.00  | 0                | 0.00          |
| FRBI01           | On | 30/06/2014 | Spot Bond |        |            | 100.00000 | 40.57786  | 100.00000    | 40.48525       |                   |            | 0.00  | 0                | 0.00          |
| FRBI04           | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |            | 0.00  | 0                | 0.00          |
| FRBI07           | On | 07/07/2013 | Spot Bond |        |            | 100.00000 | 55.62934  | 100.00000    | 55.50690       |                   |            | 0.00  | 0                | 0.00          |
| FRBI22           | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 3.33768   | 100.00000    | 3.33006        |                   |            | 0.00  | 0                | 0.00          |
| FRBI23           | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.70915   | 100.00000    | 6.69430        |                   |            | 0.00  | 0                | 0.00          |
| FRBI28           | On | 31/03/2028 | Spot Bond |        |            | 100.00000 | 3.68200   | 100.00000    | 3.67385        |                   |            | 0.00  | 0                | 0.00          |
| FRBI33           | On | 07/12/2033 | Spot Bond |        |            | 100.00000 | 4.20203   | 100.00000    | 4.19273        |                   |            | 0.00  | 0                | 0.00          |
| FRBN04           | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 27.17715  | 100.00000    | 27.11732       |                   |            | 0.00  | 0                | 0.00          |
| FRBN06           | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 27.17715  | 100.00000    | 27.11732       |                   |            | 0.00  | 0                | 0.00          |
| FRBN07           | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 27.17715  | 100.00000    | 27.11732       |                   |            | 0.00  | 0                | 0.00          |
| FRBZ01           | On | 30/11/2020 | Spot Bond |        |            | 100.00000 | 0.33129   | 100.00000    | 0.33066        |                   |            | 0.00  | 0                | 0.00          |
| FRBZ02           | On | 28/10/2024 | Spot Bond |        |            | 100.00000 | 0.02204   | 100.00000    | 0.02200        |                   |            | 0.00  | 0                | 0.00          |
| FRBZ03           | On | 10/12/2024 | Spot Bond |        |            | 100.00000 | 0.02032   | 100.00000    | 0.02028        |                   |            | 0.00  | 0                | 0.00          |
| FRC04            | On | 03/06/2014 | Spot Bond |        |            | 100.00000 | 34.50373  | 100.00000    | 34.42737       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC08            | On | 29/04/2013 | Spot Bond |        |            | 100.00000 | 59.81076  | 100.00000    | 59.66587       |                   |            | 0.00  | 0                | 0.00          |
| FRC101           | On | 24/02/2017 | Spot Bond |        |            | 100.00000 | 13.14992  | 100.00000    | 13.11806       |                   |            | 0.00  | 0                | 0.00          |
| FRC103           | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 35.06554  | 100.00000    | 34.99611       |                   |            | 0.00  | 0                | 0.00          |
| FRC104           | On | 20/03/2014 | Spot Bond |        |            | 100.00000 | 31.23766  | 100.00000    | 31.17582       |                   |            | 0.00  | 0                | 0.00          |
| FRC105           | On | 24/02/2017 | Spot Bond |        |            | 100.00000 | 12.82866  | 100.00000    | 12.79760       |                   |            | 0.00  | 0                | 0.00          |
| FRC106           | On | 24/02/2017 | Spot Bond |        |            | 100.00000 | 12.82866  | 100.00000    | 12.79760       |                   |            | 0.00  | 0                | 0.00          |
| FRC107           | On | 03/06/2021 | Spot Bond |        |            | 100.00000 | 9.90082   | 100.00000    | 9.87657        |                   |            | 0.00  | 0                | 0.00          |
| FRC108           | On | 24/02/2017 | Spot Bond |        |            | 100.00000 | 12.63793  | 100.00000    | 12.60731       |                   |            | 0.00  | 0                | 0.00          |
| FRC109           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 12.51719  | 100.00000    | 12.48687       |                   |            | 0.00  | 0                | 0.00          |
| FRC11            | On | 26/05/2013 | Spot Bond |        |            | 100.00000 | 55.57943  | 100.00000    | 55.44478       |                   |            | 0.00  | 0                | 0.00          |
| FRC110           | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 16.05430  | 100.00000    | 16.01540       |                   |            | 0.00  | 0                | 0.00          |
| FRC112           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 10.97658  | 100.00000    | 10.94999       |                   |            | 0.00  | 0                | 0.00          |
| FRC113           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 11.94835  | 100.00000    | 11.91941       |                   |            | 0.00  | 0                | 0.00          |
| FRC114           | On | 20/06/2014 | Spot Bond |        |            | 100.00000 | 34.71911  | 100.00000    | 34.63500       |                   |            | 0.00  | 0                | 0.00          |
| FRC115           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 9.51473   | 100.00000    | 9.48244        |                   |            | 0.00  | 0                | 0.00          |
| FRC116           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 9.16237   | 100.00000    | 9.12762        |                   |            | 0.00  | 0                | 0.00          |
| FRC117           | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 15.87816  | 100.00000    | 15.83969       |                   |            | 0.00  | 0                | 0.00          |
| FRC118           | On | 20/06/2017 | Spot Bond |        |            | 100.00000 | 11.91872  | 100.00000    | 11.88986       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC119 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 14.17040  | 100.00000    | 14.13607       |                   |            | 0.00  | 0                | 0.00          |
| FRC120 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 15.17773  | 100.00000    | 15.14095       |                   |            | 0.00  | 0                | 0.00          |
| FRC121 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 11.40914  | 100.00000    | 11.38150       |                   |            | 0.00  | 0                | 0.00          |
| FRC122 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 12.80755  | 100.00000    | 12.77652       |                   |            | 0.00  | 0                | 0.00          |
| FRC123 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 16.58799  | 100.00000    | 16.54780       |                   |            | 0.00  | 0                | 0.00          |
| FRC124 On        | 20/06/2017 | Spot Bond |        |            | 100.00000 | 11.04631  | 100.00000    | 11.00985       |                   |            | 0.00  | 0                | 0.00          |
| FRC125 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 7.21984   | 100.00000    | 7.18881        |                   |            | 0.00  | 0                | 0.00          |
| FRC126 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 13.63662  | 100.00000    | 13.58577       |                   |            | 0.00  | 0                | 0.00          |
| FRC127 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 16.01147  | 100.00000    | 15.95176       |                   |            | 0.00  | 0                | 0.00          |
| FRC128 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 12.46785  | 100.00000    | 12.42135       |                   |            | 0.00  | 0                | 0.00          |
| FRC129 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 13.21387  | 100.00000    | 13.16460       |                   |            | 0.00  | 0                | 0.00          |
| FRC130 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 15.27788  | 100.00000    | 15.22090       |                   |            | 0.00  | 0                | 0.00          |
| FRC131 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 14.27074  | 100.00000    | 14.21752       |                   |            | 0.00  | 0                | 0.00          |
| FRC132 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 15.88713  | 100.00000    | 15.82788       |                   |            | 0.00  | 0                | 0.00          |
| FRC133 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 16.78236  | 100.00000    | 16.71978       |                   |            | 0.00  | 0                | 0.00          |
| FRC134 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 15.17744  | 100.00000    | 15.11691       |                   |            | 0.00  | 0                | 0.00          |
| FRC135 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 14.67844  | 100.00000    | 14.61737       |                   |            | 0.00  | 0                | 0.00          |
| FRC136 On        | 20/09/2017 | Spot Bond |        |            | 100.00000 | 13.28313  | 100.00000    | 13.22786       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility           | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|-------|------------------|---------------|
| FRC137           | On | 20/09/2017 |        |            | 100.00000 | 13.06086  | 100.00000    | 13.00652       |                   |                      | 0.00  | 0                | 0.00          |
| FRC138           | On | 20/09/2017 |        |            | 100.00000 | 16.07375  | 100.00000    | 16.00687       |                   |                      | 0.00  | 0                | 0.00          |
| FRC139           | On | 20/09/2017 |        |            | 100.00000 | 15.88853  | 100.00000    | 15.82242       |                   |                      | 0.00  | 0                | 0.00          |
| FRC140           | On | 20/09/2017 |        |            | 100.00000 | 15.38227  | 100.00000    | 15.31827       |                   |                      | 0.00  | 0                | 0.00          |
| FRC141           | On | 20/09/2017 |        |            | 100.00000 | 16.04970  | 100.00000    | 15.97990       |                   |                      | 0.00  | 0                | 0.00          |
| FRC142           | On | 20/09/2017 |        |            | 100.00000 | 13.07274  | 100.00000    | 13.00915       |                   |                      | 0.00  | 0                | 0.00          |
| FRC143           | On | 20/09/2017 |        |            | 100.00000 | 11.59054  | 100.00000    | 11.53008       |                   |                      | 0.00  | 0                | 0.00          |
| FRC144           | On | 20/09/2017 |        |            | 100.00000 | 9.84238   | 100.00000    | 9.79104        |                   |                      | 0.00  | 0                | 0.00          |
| FRC145           | On | 20/09/2017 |        |            | 100.00000 | 15.77976  | 100.00000    | 15.68923       |                   |                      | 0.00  | 0                | 0.00          |
| FRC146           | On | 20/09/2014 |        |            | 100.00000 | 14.56980  | 100.00000    | 14.38870       |                   |                      | 0.00  | 0                | 0.00          |
| FRC147           | On | 20/09/2015 |        |            | 100.00000 | 6.14664   | 100.00000    | 6.07023        |                   |                      | 0.00  | 0                | 0.00          |
| FRC148           | On | 24/02/2017 |        |            | 100.00000 | 2.66328   | 100.00000    | 2.65075        |                   | 1,400,000,000,000.00 | 0.00  | 14,000,000       | 14,000,000.00 |
| FRC17            | On | 03/06/2014 |        |            | 100.00000 | 35.07073  | 100.00000    | 34.99311       |                   |                      | 0.00  | 0                | 0.00          |
| FRC29            | On | 22/07/2014 |        |            | 100.00000 | 30.12592  | 100.00000    | 30.05294       |                   |                      | 0.00  | 0                | 0.00          |
| FRC37            | On | 20/06/2015 |        |            | 100.00000 | 19.61638  | 100.00000    | 19.56886       |                   |                      | 0.00  | 0                | 0.00          |
| FRC40            | On | 20/12/2015 |        |            | 100.00000 | 16.15543  | 100.00000    | 16.11629       |                   |                      | 0.00  | 0                | 0.00          |
| FRC41            | On | 25/10/2013 |        |            | 100.00000 | 42.00509  | 100.00000    | 41.90333       |                   |                      | 0.00  | 0                | 0.00          |
| FRC42            | On | 25/11/2012 |        |            | 6.90500   | 101.42176 | 6.90500      | 101.40280      |                   |                      | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC46            | On | 10/09/2017 | Spot Bond |        |            | 100.00000 | 10.83986  | 100.00000    | 10.81360       |                   |            | 0.00  | 0                | 0.00          |
| FRC47            | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 68.60902  | 100.00000    | 68.48030       |                   |            | 0.00  | 0                | 0.00          |
| FRC55            | On | 11/07/2013 | Spot Bond |        |            | 100.00000 | 62.34603  | 100.00000    | 62.19498       |                   |            | 0.00  | 0                | 0.00          |
| FRC57            | On | 20/06/2014 | Spot Bond |        |            | 100.00000 | 32.01089  | 100.00000    | 31.93334       |                   |            | 0.00  | 0                | 0.00          |
| FRC61            | On | 28/07/2017 | Spot Bond |        |            | 100.00000 | 9.44272   | 100.00000    | 9.41985        |                   |            | 0.00  | 0                | 0.00          |
| FRC66            | On | 31/01/2022 | Spot Bond |        |            | 5.87500   | 100.55224 | 5.87500      | 100.53641      |                   |            | 0.00  | 0                | 0.00          |
| FRC67            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 12.76855  | 100.00000    | 12.73761       |                   |            | 0.00  | 0                | 0.00          |
| FRC68            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 12.87434  | 100.00000    | 12.84315       |                   |            | 0.00  | 0                | 0.00          |
| FRC69            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 4.90734   | 100.00000    | 4.89654        |                   |            | 0.00  | 0                | 0.00          |
| FRC70            | On | 20/09/2014 | Spot Bond |        |            | 100.00000 | 24.25382  | 100.00000    | 24.20793       |                   |            | 0.00  | 0                | 0.00          |
| FRC71            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 4.49706   | 100.00000    | 4.48716        |                   |            | 0.00  | 0                | 0.00          |
| FRC72            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 6.29218   | 100.00000    | 6.27833        |                   |            | 0.00  | 0                | 0.00          |
| FRC73            | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 97.78359  | 100.00000    | 97.52762       |                   |            | 0.00  | 0                | 0.00          |
| FRC74            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 12.32276  | 100.00000    | 12.29945       |                   |            | 0.00  | 0                | 0.00          |
| FRC75            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 97.83864  | 100.00000    | 97.58452       |                   |            | 0.00  | 0                | 0.00          |
| FRC76            | On | 28/07/2017 | Spot Bond |        |            | 100.00000 | 10.54508  | 100.00000    | 10.51953       |                   |            | 0.00  | 0                | 0.00          |
| FRC77            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 18.91951  | 100.00000    | 18.87367       |                   |            | 0.00  | 0                | 0.00          |
| FRC78            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 19.14262  | 100.00000    | 19.09625       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC79            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 17.25205  | 100.00000    | 17.21025       |                   |            | 0.00  | 0                | 0.00          |
| FRC80            | On | 15/06/2016 | Spot Bond |        |            | 4.73000   | 105.94985 | 4.73000      | 105.92772      |                   |            | 0.00  | 0                | 0.00          |
| FRC81            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 98.30104  | 100.00000    | 98.04572       |                   |            | 0.00  | 0                | 0.00          |
| FRC82            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 17.48691  | 100.00000    | 17.44454       |                   |            | 0.00  | 0                | 0.00          |
| FRC83            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 11.40515  | 100.00000    | 11.37752       |                   |            | 0.00  | 0                | 0.00          |
| FRC84            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 12.69803  | 100.00000    | 12.66727       |                   |            | 0.00  | 0                | 0.00          |
| FRC85            | On | 20/12/2014 | Spot Bond |        |            | 100.00000 | 27.85024  | 100.00000    | 27.78276       |                   |            | 0.00  | 0                | 0.00          |
| FRC86            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 14.43754  | 100.00000    | 14.40256       |                   |            | 0.00  | 0                | 0.00          |
| FRC87            | On | 20/12/2016 | Spot Bond |        |            | 100.00000 | 13.99090  | 100.00000    | 13.95701       |                   |            | 0.00  | 0                | 0.00          |
| FRC88            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 97.37864  | 100.00000    | 97.12571       |                   |            | 0.00  | 0                | 0.00          |
| FRC89            | On | 20/12/2012 | Spot Bond |        |            | 100.00000 | 97.36666  | 100.00000    | 97.11377       |                   |            | 0.00  | 0                | 0.00          |
| FRC90            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 64.23200  | 100.00000    | 64.10483       |                   |            | 0.00  | 0                | 0.00          |
| FRC91            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 64.23647  | 100.00000    | 64.10930       |                   |            | 0.00  | 0                | 0.00          |
| FRC92            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 64.25435  | 100.00000    | 64.12714       |                   |            | 0.00  | 0                | 0.00          |
| FRC93            | On | 20/03/2013 | Spot Bond |        |            | 100.00000 | 65.34862  | 100.00000    | 65.19032       |                   |            | 0.00  | 0                | 0.00          |
| FRC94            | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 10.20425  | 100.00000    | 10.18405       |                   |            | 0.00  | 0                | 0.00          |
| FRC95            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 14.59426  | 100.00000    | 14.56537       |                   |            | 0.00  | 0                | 0.00          |
| FRC96            | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 10.19380  | 100.00000    | 10.17362       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC97            | On | 20/03/2015 | Spot Bond |        |            | 100.00000 | 19.15474  | 100.00000    | 19.11682       |                   |            | 0.00  | 0                | 0.00          |
| FRC98            | On | 15/06/2016 | Spot Bond |        |            | 100.00000 | 15.12036  | 100.00000    | 15.09042       |                   |            | 0.00  | 0                | 0.00          |
| FRC99            | On | 24/02/2017 | Spot Bond |        |            | 100.00000 | 13.23024  | 100.00000    | 13.19819       |                   |            | 0.00  | 0                | 0.00          |
| FRE2A1           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 58.44029  | 100.00000    | 58.29872       |                   |            | 0.00  | 0                | 0.00          |
| FRE2A2           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 60.79550  | 100.00000    | 60.64822       |                   |            | 0.00  | 0                | 10,000.00     |
| FRE2B1           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 58.50903  | 100.00000    | 58.36728       |                   |            | 0.00  | 0                | 0.00          |
| FRE2B2           | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 60.86951  | 100.00000    | 60.72205       |                   |            | 0.00  | 0                | 0.00          |
| FRE2C            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 58.67820  | 100.00000    | 58.53604       |                   |            | 0.00  | 0                | 0.00          |
| FRE2D            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 58.73106  | 100.00000    | 58.58878       |                   |            | 0.00  | 0                | 0.00          |
| FRE2E            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 59.28616  | 100.00000    | 59.14253       |                   |            | 0.00  | 0                | 0.00          |
| FRE2F            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 59.96814  | 100.00000    | 59.82286       |                   |            | 0.00  | 0                | 0.00          |
| FRE2G            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 60.39636  | 100.00000    | 60.25004       |                   |            | 0.00  | 0                | 0.00          |
| FRI15            | On | 14/03/2015 | Spot Bond |        |            | 100.00000 | 22.42808  | 100.00000    | 22.37690       |                   |            | 0.00  | 0                | 0.00          |
| FRJ13            | On | 01/09/2013 | Spot Bond |        |            | 100.00000 | 54.93323  | 100.00000    | 54.79869       |                   |            | 0.00  | 0                | 0.00          |
| FRJ14            | On | 20/07/2014 | Spot Bond |        |            | 100.00000 | 29.87481  | 100.00000    | 29.80244       |                   |            | 0.00  | 0                | 0.00          |
| FRJ15            | On | 04/04/2015 | Spot Bond |        |            | 100.00000 | 16.76415  | 100.00000    | 16.71181       |                   |            | 0.00  | 0                | 0.00          |
| FRJ16            | On | 21/01/2016 | Spot Bond |        |            | 100.00000 | 13.32519  | 100.00000    | 13.29290       |                   |            | 0.00  | 0                | 0.00          |
| FRJ17            | On | 04/04/2017 | Spot Bond |        |            | 100.00000 | 9.07540   | 100.00000    | 9.04706        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRJ18            | On | 21/02/2018 | Spot Bond |        |            | 100.00000 | 7.68331   | 100.00000    | 7.66469        |                   |            | 0.00  | 0                | 0.00          |
| FRJ19            | On | 04/04/2019 | Spot Bond |        |            | 100.00000 | 10.29853  | 100.00000    | 10.27899       |                   |            | 0.00  | 0                | 0.00          |
| FRS36            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.70915   | 100.00000    | 6.69430        |                   |            | 0.00  | 0                | 0.00          |
| FRS37            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.70915   | 100.00000    | 6.69430        |                   |            | 0.00  | 0                | 0.00          |
| FRS43            | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.70915   | 100.00000    | 6.69430        |                   |            | 0.00  | 0                | 0.00          |
| FRS46            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 3.01788   | 100.00000    | 3.01123        |                   |            | 0.00  | 0                | 0.00          |
| FRS49            | On | 27/10/2020 | Spot Bond |        |            | 100.00000 | 7.51211   | 100.00000    | 7.49391        |                   |            | 0.00  | 0                | 0.00          |
| FRS51            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 3.25734   | 100.00000    | 3.24990        |                   |            | 0.00  | 0                | 0.00          |
| FRS56            | On | 19/07/2016 | Spot Bond |        |            | 100.00000 | 12.22076  | 100.00000    | 12.19116       |                   |            | 0.00  | 0                | 0.00          |
| FRS59            | On | 07/10/2016 | Spot Bond |        |            | 100.00000 | 10.93881  | 100.00000    | 10.91231       |                   |            | 0.00  | 0                | 0.00          |
| FRS60            | On | 24/10/2012 | Spot Bond |        |            | 100.00000 | 89.13805  | 100.00000    | 88.92378       |                   |            | 0.00  | 0                | 0.00          |
| FRS61            | On | 02/08/2013 | Spot Bond |        |            | 100.00000 | 59.57693  | 100.00000    | 59.43259       |                   |            | 0.00  | 0                | 0.00          |
| FRS62            | On | 04/11/2026 | Spot Bond |        |            | 100.00000 | 7.41216   | 100.00000    | 7.39421        |                   |            | 0.00  | 0                | 0.00          |
| FRS63            | On | 22/12/2013 | Spot Bond |        |            | 100.00000 | 45.00664  | 100.00000    | 44.89760       |                   |            | 0.00  | 0                | 0.00          |
| FRS64            | On | 26/01/2042 | Spot Bond |        |            | 2.00000   | 103.53190 | 2.00000      | 103.51790      |                   |            | 0.00  | 0                | 0.00          |
| FRS65            | On | 30/03/2013 | Spot Bond |        |            | 100.00000 | 63.29587  | 100.00000    | 63.14253       |                   |            | 0.00  | 0                | 0.00          |
| FRS66            | On | 22/03/2013 | Spot Bond |        |            | 100.00000 | 64.79298  | 100.00000    | 64.63601       |                   |            | 0.00  | 0                | 0.00          |
| FRS67            | On | 25/05/2013 | Spot Bond |        |            | 100.00000 | 54.03226  | 100.00000    | 53.86357       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS68            | On | 09/11/2024 | Spot Bond |        |            | 100.00000 | 0.82043   | 100.00000    | 0.81786        |                   |            | 0.00  | 0                | 0.00          |
| FRS69            | On | 31/05/2017 | Spot Bond |        |            | 100.00000 | 13.61959  | 100.00000    | 13.57660       |                   |            | 0.00  | 0                | 0.00          |
| FRS70            | On | 04/06/2013 | Spot Bond |        |            | 100.00000 | 50.83569  | 100.00000    | 65.95777       |                   |            | 0.00  | 0                | 0.00          |
| FRS71            | On | 08/06/2013 | Spot Bond |        |            | 100.00000 | 65.34192  | 100.00000    | 65.13792       |                   |            | 0.00  | 0                | 0.00          |
| FRS72            | On | 09/11/2024 | Spot Bond |        |            | 100.00000 | 7.23193   | 100.00000    | 7.20935        |                   |            | 0.00  | 0                | 0.00          |
| FRS73            | On | 12/06/2017 | Spot Bond |        |            | 100.00000 | 17.59719  | 100.00000    | 17.54224       |                   |            | 0.00  | 0                | 0.00          |
| FRS74            | On | 14/06/2017 | Spot Bond |        |            | 100.00000 | 17.07582  | 100.00000    | 17.02251       |                   |            | 0.00  | 0                | 0.00          |
| FRS75            | On | 13/06/2014 | Spot Bond |        |            | 100.00000 | 32.02833  | 100.00000    | 31.92612       |                   |            | 0.00  | 0                | 0.00          |
| FRS76            | On | 18/06/2017 | Spot Bond |        |            | 100.00000 | 15.81070  | 100.00000    | 15.76134       |                   |            | 0.00  | 0                | 0.00          |
| FRS77            | On | 19/07/2014 | Spot Bond |        |            | 100.00000 | 29.63939  | 100.00000    | 29.50762       |                   |            | 0.00  | 0                | 0.00          |
| FRS78            | On | 08/08/2013 | Spot Bond |        |            | 100.00000 | 53.14726  | 100.00000    | 52.90836       |                   |            | 0.00  | 0                | 0.00          |
| FRX14            | On | 01/09/2014 | Spot Bond |        |            | 100.00000 | 26.75326  | 100.00000    | 26.69341       |                   |            | 0.00  | 0                | 2,000,000.00  |
| FRX15            | On | 14/03/2015 | Spot Bond |        |            | 100.00000 | 24.59350  | 100.00000    | 24.53936       |                   |            | 0.00  | 0                | 27,100,000.00 |
| FRX16            | On | 15/09/2016 | Spot Bond |        |            | 9.00000   | 100.40518 | 9.00000      | 100.37825      |                   |            | 0.00  | 0                | 0.00          |
| FRX17            | On | 15/09/2017 | Spot Bond |        |            | 8.00000   | 105.99851 | 8.00000      | 105.97317      |                   |            | 0.00  | 0                | 20,000,000.00 |
| FRX18            | On | 14/04/2018 | Spot Bond |        |            | 100.00000 | 15.36116  | 100.00000    | 15.32716       |                   |            | 0.00  | 0                | 0.00          |
| FRX19            | On | 15/11/2019 | Spot Bond |        |            | 9.00000   | 101.81551 | 9.00000      | 101.79916      |                   |            | 0.00  | 0                | 6,200,000.00  |
| FRX24            | On | 10/12/2024 | Spot Bond |        |            | 100.00000 | 13.01082  | 100.00000    | 12.98201       |                   |            | 0.00  | 0                | 2,000,000.00  |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRX31            | On | 21/02/2031 | Spot Bond |        |            | 100.00000 | 9.79767   | 100.00000    | 9.77611        |                   |            | 0.00  | 0                | 0.00          |
| FRX45            | On | 14/04/2045 | Spot Bond |        |            | 100.00000 | 10.98225  | 100.00000    | 10.95795       |                   |            | 0.00  | 0                | 0.00          |
| FTG1             | On | 05/09/2016 | Spot Bond |        |            | 100.00000 | 12.51261  | 100.00000    | 12.48229       |                   |            | 0.00  | 0                | 0.00          |
| GFC03            | On | 10/04/2015 | Spot Bond |        |            | 100.00000 | 17.14890  | 100.00000    | 17.09537       |                   |            | 0.00  | 0                | 0.00          |
| GFC04            | On | 11/04/2017 | Spot Bond |        |            | 9.48500   | 103.76583 | 9.48500      | 103.73956      |                   |            | 0.00  | 0                | 0.00          |
| GFC2             | On | 27/02/2013 | Spot Bond |        |            | 100.00000 | 70.57116  | 100.00000    | 70.44096       |                   |            | 0.00  | 0                | 0.00          |
| GOVEX10          | On | 09/05/2047 | Spot Bond |        |            | 100.00000 |           | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| GPT11            | On | 29/01/2013 | Spot Bond |        |            | 100.00000 | 75.47729  | 100.00000    | 75.33016       |                   |            | 0.00  | 0                | 0.00          |
| GPT12            | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 71.30430  | 100.00000    | 71.17298       |                   |            | 0.00  | 0                | 0.00          |
| GPT18            | On | 30/10/2012 | Spot Bond |        |            | 100.00000 | 88.98934  | 100.00000    | 88.77846       |                   |            | 0.00  | 0                | 0.00          |
| GPT19            | On | 28/11/2012 | Spot Bond |        |            | 100.00000 | 81.11111  | 100.00000    | 80.93126       |                   |            | 0.00  | 0                | 0.00          |
| GPT2A1           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 76.49377  | 100.00000    | 76.49376       |                   |            | 0.00  | 0                | 0.00          |
| GPT2B1           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 76.50627  | 100.00000    | 76.50626       |                   |            | 0.00  | 0                | 0.00          |
| GPT2C1           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 76.58627  | 100.00000    | 76.58626       |                   |            | 0.00  | 0                | 0.00          |
| GR1A2A           | On | 18/11/2012 | Spot Bond |        |            | 100.00000 | 84.13147  | 100.00000    | 83.94069       |                   |            | 0.00  | 0                | 0.00          |
| GRA284           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 50.00004  | 100.00000    | 50.00002       |                   |            | 0.00  | 0                | 0.00          |
| GRA292           | On | 15/02/2013 | Spot Bond |        |            | 100.00000 | 68.99811  | 100.00000    | 68.86792       |                   |            | 0.00  | 0                | 0.00          |
| GRA297           | On | 17/09/2012 | Spot Bond |        |            | 100.00000 | 96.56085  | 100.00000    | 96.30607       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GRA298           | On | 15/11/2012 |        |            | 100.00000 | 83.52403  | 100.00000    | 83.33333       |                   |            | 0.00  | 0                | 0.00          |
| GRB85            | On | 25/01/2013 |        |            | 100.00000 | 71.85039  | 100.00000    | 71.70923       |                   |            | 0.00  | 0                | 0.00          |
| GRB88            | On | 25/10/2013 |        |            | 100.00000 | 53.01257  | 100.00000    | 52.77945       |                   |            | 0.00  | 0                | 0.00          |
| GRD164           | On | 18/01/2013 |        |            | 100.00000 | 72.85429  | 100.00000    | 72.70916       |                   |            | 0.00  | 0                | 0.00          |
| GRD166           | On | 15/02/2013 |        |            | 100.00000 | 68.99811  | 100.00000    | 68.86792       |                   |            | 0.00  | 0                | 0.00          |
| GRD175           | On | 11/10/2012 |        |            | 100.00000 | 90.79602  | 100.00000    | 90.57072       |                   |            | 0.00  | 0                | 0.00          |
| GRD176           | On | 17/10/2012 |        |            | 100.00000 | 89.46078  | 100.00000    | 89.24205       |                   |            | 0.00  | 0                | 0.00          |
| GRD177           | On | 01/11/2012 |        |            | 100.00000 | 86.28842  | 100.00000    | 86.08491       |                   |            | 0.00  | 0                | 0.00          |
| GRD178           | On | 05/11/2012 |        |            | 100.00000 | 85.48009  | 100.00000    | 85.28037       |                   |            | 0.00  | 0                | 0.00          |
| GRDB1            | On | 10/01/2018 |        |            | 100.00000 | 8.25758   | 100.00000    | 8.23758        |                   |            | 0.00  | 0                | 0.00          |
| GRDC1            | On | 10/01/2018 |        |            | 100.00000 | 10.30042  | 100.00000    | 10.27548       |                   |            | 0.00  | 0                | 0.00          |
| GRN1A1           | On | 18/11/2012 |        |            | 100.00000 | 84.16257  | 100.00000    | 83.97172       |                   |            | 0.00  | 0                | 0.00          |
| GRN1B            | On | 18/11/2012 |        |            | 100.00000 | 84.18331  | 100.00000    | 83.99242       |                   |            | 0.00  | 0                | 0.00          |
| GRN1C            | On | 18/11/2012 |        |            | 100.00000 | 84.23515  | 100.00000    | 84.04414       |                   |            | 0.00  | 0                | 0.00          |
| GRN1D            | On | 18/11/2012 |        |            | 100.00000 | 84.42180  | 100.00000    | 84.23037       |                   |            | 0.00  | 0                | 0.00          |
| GRT01            | On | 08/12/2014 |        |            | 100.00000 | 24.26238  | 100.00000    | 24.20360       |                   |            | 0.00  | 0                | 0.00          |
| GRT02            | On | 13/05/2016 |        |            | 100.00000 | 10.24591  | 100.00000    | 10.22110       |                   |            | 0.00  | 0                | 0.00          |
| GRT03            | On | 15/10/2015 |        |            | 100.00000 | 13.73442  | 100.00000    | 13.70114       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GRT04            | On | 15/09/2016 | Spot Bond |        |            | 100.00000 | 11.18146  | 100.00000    | 11.15437       |                   |            | 0.00  | 0                | 2,000,000.00  |
| GRT05            | On | 25/01/2015 | Spot Bond |        |            | 100.00000 | 20.96938  | 100.00000    | 20.91858       |                   |            | 0.00  | 0                | 0.00          |
| GSIZ16           | On | 23/09/2016 | Spot Bond |        |            | 100.00000 | 11.56166  | 100.00000    | 11.53365       |                   |            | 0.00  | 0                | 0.00          |
| HILB01           | On | 18/07/2015 | Spot Bond |        |            | 100.00000 | 18.64141  | 100.00000    | 18.55942       |                   |            | 0.00  | 0                | 0.00          |
| HILC01           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 91.83231  | 100.00000    | 91.60832       |                   |            | 0.00  | 0                | 0.00          |
| HM1B5U           | On | 19/07/2045 | Spot Bond |        |            | 100.00000 |           | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| HM1B6U           | On | 19/07/2045 | Spot Bond |        |            | 100.00000 |           | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| HMS1B2           | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 60.43146  | 100.00000    | 60.28506       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B3           | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 60.43146  | 100.00000    | 60.28506       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B5           | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 54.55121  | 100.00000    | 54.44799       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B6           | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 60.29328  | 100.00000    | 60.17889       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B7           | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 61.22450  | 100.00000    | 61.07618       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B8           | On | 19/07/2015 | Spot Bond |        |            | 100.00000 | 17.02901  | 100.00000    | 16.98776       |                   |            | 0.00  | 0                | 0.00          |
| HMS1B9           | On | 19/07/2015 | Spot Bond |        |            | 100.00000 | 18.58109  | 100.00000    | 18.53608       |                   |            | 0.00  | 0                | 0.00          |
| HMS1C2           | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 60.56272  | 100.00000    | 60.41601       |                   |            | 0.00  | 0                | 0.00          |
| HMS1C3           | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 61.36123  | 100.00000    | 61.21259       |                   |            | 0.00  | 0                | 0.00          |
| HMS1C4           | On | 19/07/2015 | Spot Bond |        |            | 100.00000 | 17.38758  | 100.00000    | 17.34546       |                   |            | 0.00  | 0                | 0.00          |
| HMS1C5           | On | 19/07/2015 | Spot Bond |        |            | 100.00000 | 18.93966  | 100.00000    | 18.89378       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |               |           |  | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| HMS1D2On         | 19/07/2013    | Spot Bond |  |        |            | 100.00000 | 60.73227  | 100.00000    | 60.58515       |                   |            | 0.00  | 0                | 0.00          |
| HMS1D3On         | 19/07/2013    | Spot Bond |  |        |            | 100.00000 | 61.60735  | 100.00000    | 61.45810       |                   |            | 0.00  | 0                | 0.00          |
| HMS1D4On         | 19/07/2015    | Spot Bond |  |        |            | 100.00000 | 17.84860  | 100.00000    | 17.80535       |                   |            | 0.00  | 0                | 0.00          |
| HMS1D5On         | 19/07/2015    | Spot Bond |  |        |            | 100.00000 | 19.40068  | 100.00000    | 19.35368       |                   |            | 0.00  | 0                | 0.00          |
| HMS1E2On         | 19/07/2013    | Spot Bond |  |        |            | 100.00000 | 61.33389  | 100.00000    | 61.18531       |                   |            | 0.00  | 0                | 0.00          |
| HMS1E3On         | 19/07/2013    | Spot Bond |  |        |            | 100.00000 | 61.93551  | 100.00000    | 61.78547       |                   |            | 0.00  | 0                | 0.00          |
| HMS1E4On         | 19/07/2015    | Spot Bond |  |        |            | 100.00000 | 18.41206  | 100.00000    | 18.36745       |                   |            | 0.00  | 0                | 0.00          |
| HMS1F2On         | 19/07/2013    | Spot Bond |  |        |            | 100.00000 | 62.07224  | 100.00000    | 61.92186       |                   |            | 0.00  | 0                | 0.00          |
| HMS1G2On         | 19/07/2013    | Spot Bond |  |        |            | 100.00000 | 63.16609  | 100.00000    | 63.01307       |                   |            | 0.00  | 0                | 0.00          |
| HWAY20On         | 31/07/2020    | Spot Bond |  |        |            | 100.00000 | 10.68016  | 100.00000    | 10.65665       |                   |            | 0.00  | 0                | 32,002,273.00 |
| HWAY23On         | 07/12/2023    | Spot Bond |  |        |            | 100.00000 | 6.70915   | 100.00000    | 6.69430        |                   |            | 0.00  | 0                | 98,000,000.00 |
| HWAY24On         | 07/12/2024    | Spot Bond |  |        |            | 100.00000 | 6.70345   | 100.00000    | 6.68861        |                   |            | 0.00  | 0                | 0.00          |
| HWAY34On         | 31/07/2034    | Spot Bond |  |        |            | 100.00000 | 9.99166   | 100.00000    | 9.96966        |                   |            | 0.00  | 0                | 30,300,000.00 |
| HWAY35On         | 31/07/2035    | Spot Bond |  |        |            | 100.00000 | 9.99166   | 100.00000    | 9.96966        |                   |            | 0.00  | 0                | 0.00          |
| I2025            | On 31/01/2025 | Spot Bond |  |        |            | 2.00000   | 100.66456 | 2.00000      | 100.65095      |                   |            | 0.00  | 0                | 3,000,000.00  |
| I2038            | On 31/01/2038 | Spot Bond |  |        |            | 2.25000   | 100.68824 | 2.25000      | 100.67395      |                   |            | 0.00  | 0                | 10,000,000.00 |
| I2050            | On 31/12/2050 | Spot Bond |  |        |            | 2.50000   | 100.77903 | 2.50000      | 100.76361      |                   |            | 0.00  | 0                | 0.00          |
| IB42             | On 15/06/2017 | Spot Bond |  |        |            | 100.00000 | 9.76243   | 100.00000    | 9.73195        |                   |            | 0.00  | 0                | 60,000,000.00 |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBC01            | On | 16/03/2015 | Spot Bond |        |            | 100.00000 | 17.32867  | 100.00000    | 17.29579       |                   |            | 0.00  | 0                | 0.00          |
| IBL06            | On | 14/12/2012 | Spot Bond |        |            | 100.00000 | 99.13000  | 100.00000    | 98.86844       |                   |            | 0.00  | 0                | 0.00          |
| IBL09            | On | 08/12/2012 | Spot Bond |        |            | 100.00000 | 100.67446 | 100.00000    | 100.40456      |                   |            | 0.00  | 0                | 0.00          |
| IBL11            | On | 12/03/2015 | Spot Bond |        |            | 100.00000 | 26.85317  | 100.00000    | 26.79406       |                   |            | 0.00  | 0                | 0.00          |
| IBL12            | On | 12/03/2013 | Spot Bond |        |            | 100.00000 | 67.04482  | 100.00000    | 66.88240       |                   |            | 0.00  | 0                | 0.00          |
| IBL13            | On | 12/03/2015 | Spot Bond |        |            | 100.00000 | 19.04256  | 100.00000    | 18.99642       |                   |            | 0.00  | 0                | 0.00          |
| IBL14            | On | 28/06/2015 | Spot Bond |        |            | 100.00000 | 18.05900  | 100.00000    | 18.01525       |                   |            | 0.00  | 0                | 0.00          |
| IBL15            | On | 28/06/2013 | Spot Bond |        |            | 100.00000 | 64.44678  | 100.00000    | 64.29065       |                   |            | 0.00  | 0                | 0.00          |
| IBL18            | On | 10/12/2013 | Spot Bond |        |            | 100.00000 | 45.87615  | 100.00000    | 45.76501       |                   |            | 0.00  | 0                | 0.00          |
| IBL19            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 32.10810  | 100.00000    | 32.03031       |                   |            | 0.00  | 0                | 0.00          |
| IBL20            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 39.20022  | 100.00000    | 39.11394       |                   |            | 0.00  | 0                | 0.00          |
| IBL21            | On | 15/03/2016 | Spot Bond |        |            | 100.00000 | 19.09271  | 100.00000    | 19.05068       |                   |            | 0.00  | 0                | 0.00          |
| IBL22            | On | 15/03/2018 | Spot Bond |        |            | 100.00000 | 15.64182  | 100.00000    | 15.60739       |                   |            | 0.00  | 0                | 0.00          |
| IBL23            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 35.87558  | 100.00000    | 35.79617       |                   |            | 0.00  | 0                | 0.00          |
| IBL24            | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 28.83287  | 100.00000    | 28.76302       |                   |            | 0.00  | 0                | 0.00          |
| IBL25            | On | 18/08/2014 | Spot Bond |        |            | 100.00000 | 26.93974  | 100.00000    | 26.87448       |                   |            | 0.00  | 0                | 0.00          |
| IBL26            | On | 18/08/2014 | Spot Bond |        |            | 1.75000   | 106.01759 | 1.75000      | 106.00396      |                   |            | 0.00  | 0                | 0.00          |
| IBL28            | On | 18/08/2016 | Spot Bond |        |            | 8.27000   | 100.37505 | 8.27000      | 100.35295      |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL32            | On | 03/11/2014 | Spot Bond |        |            | 100.00000 | 20.18911  | 100.00000    | 20.14021       |                   |            | 0.00  | 0                | 0.00          |
| IBL33            | On | 03/11/2016 | Spot Bond |        |            | 100.00000 | 9.27354   | 100.00000    | 9.25107        |                   |            | 0.00  | 0                | 0.00          |
| IBL34            | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 5.44000   | 100.00000    | 5.42802        |                   |            | 0.00  | 0                | 0.00          |
| IBL36            | On | 31/01/2022 | Spot Bond |        |            | 100.00000 | 3.01788   | 100.00000    | 3.01123        |                   |            | 0.00  | 0                | 0.00          |
| IBL37            | On | 02/04/2015 | Spot Bond |        |            | 100.00000 | 17.02164  | 100.00000    | 16.96849       |                   |            | 0.00  | 0                | 0.00          |
| IBL38            | On | 02/04/2017 | Spot Bond |        |            | 100.00000 | 9.21546   | 100.00000    | 9.18669        |                   |            | 0.00  | 0                | 0.00          |
| IBL39            | On | 02/04/2018 | Spot Bond |        |            | 8.76500   | 103.69971 | 8.76500      | 103.67541      |                   |            | 0.00  | 0                | 0.00          |
| IBL40            | On | 15/06/2015 | Spot Bond |        |            | 100.00000 | 17.99112  | 100.00000    | 17.93496       |                   |            | 0.00  | 0                | 4,000,000.00  |
| IC02             | On | 09/05/2013 | Spot Bond |        |            | 100.00000 | 64.12769  | 100.00000    | 63.98653       |                   |            | 0.00  | 0                | 0.00          |
| IDCP01           | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 18.11141  | 100.00000    | 18.07132       |                   |            | 0.00  | 0                | 0.00          |
| IDCP02           | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 18.11141  | 100.00000    | 18.07132       |                   |            | 0.00  | 0                | 0.00          |
| IDCP03           | On | 31/01/2017 | Spot Bond |        |            | 5.00000   | 100.47080 | 5.00000      | 100.45732      |                   |            | 0.00  | 0                | 0.00          |
| IDW001           | On | 30/06/2016 | Spot Bond |        |            | 100.00000 | 13.97652  | 100.00000    | 13.92757       |                   |            | 0.00  | 0                | 0.00          |
| IDW002           | On | 30/06/2016 | Spot Bond |        |            | 100.00000 | 13.74433  | 100.00000    | 13.69619       |                   |            | 0.00  | 0                | 0.00          |
| IFM01            | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 22.53488  | 100.00000    | 22.48501       |                   |            | 0.00  | 0                | 0.00          |
| IHL01            | On | 29/12/2014 | Spot Bond |        |            | 100.00000 | 23.73995  | 100.00000    | 23.68244       |                   |            | 0.00  | 0                | 0.00          |
| IHL02            | On | 29/12/2014 | Spot Bond |        |            | 100.00000 | 23.73995  | 100.00000    | 23.68244       |                   |            | 0.00  | 0                | 0.00          |
| IHL03            | On | 17/05/2017 | Spot Bond |        |            | 100.00000 | 10.76206  | 100.00000    | 10.72847       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IKH1D            | On | 09/12/2028 | Spot Bond |        |            | 100.00000 | 8.89775   | 100.00000    | 8.87619        |                   |            | 0.00  | 0                | 0.00          |
| IN01E            | On | 23/07/2013 | Spot Bond |        |            | 100.00000 | 58.27625  | 100.00000    | 57.96618       |                   |            | 0.00  | 0                | 0.00          |
| IN02E            | On | 06/08/2013 | Spot Bond |        |            | 100.00000 | 56.98496  | 100.00000    | 56.72882       |                   |            | 0.00  | 0                | 0.00          |
| IN03E            | On | 13/08/2013 | Spot Bond |        |            | 100.00000 | 55.02061  | 100.00000    | 54.77052       |                   |            | 0.00  | 0                | 0.00          |
| IN04             | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 24.73970  | 100.00000    | 24.68524       |                   |            | 0.00  | 0                | 0.00          |
| IN04E            | On | 27/08/2013 | Spot Bond |        |            | 100.00000 | 47.81086  | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| IN07             | On | 16/05/2013 | Spot Bond |        |            | 100.00000 | 63.14609  | 100.00000    | 63.00710       |                   |            | 0.00  | 0                | 0.00          |
| IN09             | On | 01/02/2016 | Spot Bond |        |            | 100.00000 | 15.28345  | 100.00000    | 15.24643       |                   |            | 0.00  | 0                | 0.00          |
| IN163U           | On | 04/10/2012 | Spot Bond |        |            | 100.00000 | 95.05940  | 100.00000    | 94.81935       |                   |            | 0.00  | 0                | 0.00          |
| IN164U           | On | 11/10/2012 | Spot Bond |        |            | 100.00000 | 93.40414  | 100.00000    | 93.17237       |                   |            | 0.00  | 0                | 0.00          |
| IN165U           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 91.80554  | 100.00000    | 91.58162       |                   |            | 0.00  | 0                | 0.00          |
| IND147           | On | 22/11/2012 | Spot Bond |        |            | 100.00000 | 82.20721  | 100.00000    | 82.02247       |                   |            | 0.00  | 0                | 0.00          |
| IND204           | On | 24/01/2013 | Spot Bond |        |            | 100.00000 | 71.99211  | 100.00000    | 71.85039       |                   |            | 0.00  | 0                | 0.00          |
| IND205           | On | 31/01/2013 | Spot Bond |        |            | 100.00000 | 71.01167  | 100.00000    | 70.87379       |                   |            | 0.00  | 0                | 0.00          |
| IND207           | On | 14/02/2013 | Spot Bond |        |            | 100.00000 | 69.12879  | 100.00000    | 68.99811       |                   |            | 0.00  | 0                | 0.00          |
| IND208           | On | 21/02/2013 | Spot Bond |        |            | 100.00000 | 68.22430  | 100.00000    | 68.09701       |                   |            | 0.00  | 0                | 0.00          |
| IND209           | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 67.34317  | 100.00000    | 67.21915       |                   |            | 0.00  | 0                | 0.00          |
| IND234           | On | 21/08/2013 | Spot Bond |        |            | 100.00000 | 45.84858  | 100.00000    | 45.74683       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| IND236           | On | 04/09/2012 | Spot Bond |        |            | 100.00000 | 66.66667  | 100.00000    | 99.72678       |                   |                    | 0.00      | 0                | 0.00          |
| IND237           | On | 11/09/2012 | Spot Bond |        |            | 100.00000 | 98.11828  | 100.00000    | 97.85523       |                   |                    | 0.00      | 0                | 0.00          |
| IND238           | On | 18/09/2012 | Spot Bond |        |            | 100.00000 | 96.30607  | 100.00000    | 96.05263       |                   |                    | 0.00      | 0                | 0.00          |
| IND239           | On | 25/09/2012 | Spot Bond |        |            | 100.00000 | 94.55959  | 100.00000    | 94.31525       |                   |                    | 0.00      | 0                | 0.00          |
| IND240           | On | 02/10/2012 | Spot Bond |        |            | 100.00000 | 92.87532  | 100.00000    | 92.63959       |                   |                    | 0.00      | 0                | 0.00          |
| IND241           | On | 09/10/2012 | Spot Bond |        |            | 100.00000 | 91.25000  | 100.00000    | 91.02244       |                   |                    | 0.00      | 0                | 0.00          |
| IND242           | On | 16/10/2012 | Spot Bond |        |            | 100.00000 | 89.68059  | 100.00000    | 89.46078       |                   |                    | 0.00      | 0                | 0.00          |
| IND243           | On | 23/10/2012 | Spot Bond |        |            | 100.00000 | 88.16425  | 100.00000    | 87.95181       |                   |                    | 0.00      | 0                | 0.00          |
| IND244           | On | 30/10/2012 | Spot Bond |        |            | 100.00000 | 86.69834  | 100.00000    | 86.49289       |                   |                    | 0.00      | 0                | 0.00          |
| IND245           | On | 06/11/2012 | Spot Bond |        |            | 100.00000 | 85.28037  | 100.00000    | 85.08159       |                   |                    | 0.00      | 0                | 0.00          |
| IND246           | On | 13/11/2012 | Spot Bond |        |            | 100.00000 | 83.90805  | 100.00000    | 83.71560       |                   |                    | 0.00      | 0                | 0.00          |
| IND247           | On | 20/11/2012 | Spot Bond |        |            | 100.00000 | 82.57919  | 100.00000    | 82.39278       |                   |                    | 0.00      | 0                | 0.00          |
| IND248           | On | 27/11/2012 | Spot Bond |        |            | 100.00000 | 81.29176  | 100.00000    | 81.11111       |                   |                    | 0.00      | 0                | 0.00          |
| IND249           | On | 04/12/2012 | Spot Bond |        |            | 100.00000 | 80.04386  | 100.00000    | 79.86871       |                   | 500,000,000,000.00 | 5,000,000 | 5,000,000.00     |               |
| IND250           | On | 11/12/2012 | Spot Bond |        |            | 100.00000 | 78.83369  | 100.00000    | 78.66379       |                   |                    | 0.00      | 0                | 0.00          |
| INF001           | On | 30/07/2013 | Spot Bond |        |            | 100.00000 | 55.25929  | 100.00000    | 55.01628       |                   |                    | 0.00      | 0                | 0.00          |
| INF002           | On | 05/02/2013 | Spot Bond |        |            | 100.00000 | 76.51458  | 100.00000    | 76.20604       |                   |                    | 0.00      | 0                | 0.00          |
| ING100           | On | 19/05/2013 | Spot Bond |        |            | 100.00000 | 56.99279  | 100.00000    | 56.85472       |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ING114           | On | 31/12/2015 | Spot Bond |        |            | 100.00000 | 16.27293  | 100.00000    | 16.23351       |                   |                       | 0.00        | 0                | 0.00          |
| ING115           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 17.79628  | 100.00000    | 17.75317       |                   |                       | 0.00        | 0                | 0.00          |
| ING116           | On | 31/03/2016 | Spot Bond |        |            | 100.00000 | 16.59038  | 100.00000    | 16.55018       |                   |                       | 0.00        | 0                | 0.00          |
| ING126           | On | 25/11/2012 | Spot Bond |        |            | 100.00000 | 86.47724  | 100.00000    | 86.28421       |                   |                       | 0.00        | 0                | 0.00          |
| ING127           | On | 07/12/2012 | Spot Bond |        |            | 100.00000 | 99.19138  | 100.00000    | 98.92473       |                   |                       | 0.00        | 0                | 0.00          |
| ING130           | On | 16/02/2013 | Spot Bond |        |            | 100.00000 | 68.86792  | 100.00000    | 68.73823       |                   |                       | 0.00        | 0                | 0.00          |
| ING131           | On | 24/02/2013 | Spot Bond |        |            | 100.00000 | 67.84387  | 100.00000    | 67.71800       |                   |                       | 0.00        | 0                | 0.00          |
| ING132           | On | 22/12/2018 | Spot Bond |        |            | 100.00000 | 10.23308  | 100.00000    | 10.20829       |                   |                       | 0.00        | 0                | 0.00          |
| ING133           | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 71.26591  | 100.00000    | 71.13466       |                   |                       | 0.00        | 0                | 0.00          |
| ING135           | On | 10/12/2014 | Spot Bond |        |            | 100.00000 | 24.81889  | 100.00000    | 24.75876       |                   |                       | 0.00        | 0                | 0.00          |
| ING138           | On | 22/03/2017 | Spot Bond |        |            | 100.00000 | 11.20061  | 100.00000    | 11.17348       |                   |                       | 0.00        | 0                | 0.00          |
| ING141           | On | 07/09/2012 | Spot Bond |        |            | 100.00000 | 99.18478  | 100.00000    | 98.91599       |                   |                       | 0.00        | 0                | 0.00          |
| ING143           | On | 11/09/2012 | Spot Bond |        |            | 100.00000 | 100.04794 | 100.00000    | 99.77971       |                   |                       | 0.00        | 0                | 0.00          |
| ING146           | On | 17/09/2012 | Spot Bond |        |            | 100.00000 | 98.42769  | 100.00000    | 98.16798       |                   |                       | 0.00        | 0                | 0.00          |
| ING147           | On | 16/12/2012 | Spot Bond |        |            | 100.00000 | 97.65160  | 100.00000    | 97.30654       |                   |                       | 0.00        | 0                | 0.00          |
| ING153           | On | 03/04/2017 | Spot Bond |        |            | 6.50000   | 100.73477 | 6.50000      | 100.72297      |                   |                       | 0.00        | 0                | 0.00          |
| ING154           | On | 03/04/2013 | Spot Bond |        |            | 100.00000 | 62.36853  | 100.00000    | 62.17382       |                   | 12,500,000,000,000.00 | 125,000,000 | 50,000,000.00    |               |
| ING155           | On | 19/09/2012 | Spot Bond |        |            | 100.00000 | 98.92445  | 100.00000    | 98.66480       |                   | 13,000,000,000,000.00 | 130,000,000 | 52,000,000.00    |               |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| ING157           | On | 12/04/2013 | Spot Bond |        |            | 100.00000 | 60.39106  | 100.00000    | 60.20251       |                   |                       | 0.00        | 0                | 0.00          |
| ING158           | On | 07/12/2012 | Spot Bond |        |            | 100.00000 | 98.92473  | 100.00000    | 98.57143       |                   |                       | 0.00        | 0                | 0.00          |
| ING159           | On | 05/12/2012 | Spot Bond |        |            | 100.00000 | 99.09437  | 100.00000    | 98.74666       |                   | 2,800,000,000,000.00  | 28,000,000  | 3,000,000.00     |               |
| ING160           | On | 10/12/2012 | Spot Bond |        |            | 100.00000 | 98.77734  | 100.00000    | 98.43196       |                   |                       | 0.00        | 0                | 0.00          |
| ING161           | On | 20/03/2017 | Spot Bond |        |            | 100.00000 | 10.91810  | 100.00000    | 10.88077       |                   |                       | 0.00        | 0                | 0.00          |
| ING166           | On | 02/01/2013 | Spot Bond |        |            | 100.00000 | 84.07969  | 100.00000    | 83.51917       |                   |                       | 0.00        | 0                | 0.00          |
| ING167           | On | 30/09/2014 | Spot Bond |        |            | 100.00000 | 21.13199  | 100.00000    | 20.99428       |                   |                       | 0.00        | 0                | 0.00          |
| ING31            | On | 31/10/2012 | Spot Bond |        |            | 100.00000 | 87.79569  | 100.00000    | 87.58813       |                   |                       | 0.00        | 0                | 0.00          |
| ING32            | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 58.93697  | 100.00000    | 58.79419       |                   |                       | 0.00        | 0                | 0.00          |
| ING33            | On | 31/10/2013 | Spot Bond |        |            | 100.00000 | 40.08083  | 100.00000    | 39.98373       |                   |                       | 0.00        | 0                | 0.00          |
| ING34            | On | 31/10/2013 | Spot Bond |        |            | 100.00000 | 40.08083  | 100.00000    | 39.98373       |                   |                       | 0.00        | 0                | 0.00          |
| ING46            | On | 16/10/2013 | Spot Bond |        |            | 100.00000 | 42.55261  | 100.00000    | 42.44953       |                   |                       | 0.00        | 0                | 0.00          |
| ING60U           | On | 28/02/2014 | Spot Bond |        |            | 100.00000 | 41.25532  | 100.00000    | 41.15429       |                   |                       | 0.00        | 0                | 0.00          |
| ING89            | On | 31/12/2014 | Spot Bond |        |            | 100.00000 | 25.38438  | 100.00000    | 25.32289       |                   |                       | 0.00        | 0                | 0.00          |
| INJ02            | On | 30/04/2015 | Spot Bond |        |            | 100.00000 | 20.71989  | 100.00000    | 20.66970       |                   | 32,000,000,000,000.00 | 320,000,000 | 160,000,000.00   |               |
| IPB3             | On | 04/12/2013 | Spot Bond |        |            | 100.00000 | 38.19698  | 100.00000    | 47.63056       |                   |                       | 0.00        | 0                | 0.00          |
| IPF01            | On | 13/04/2015 | Spot Bond |        |            | 100.00000 | 16.64846  | 100.00000    | 16.59648       |                   |                       | 0.00        | 0                | 0.00          |
| IPF02            | On | 13/04/2016 | Spot Bond |        |            | 100.00000 | 11.29207  | 100.00000    | 11.25682       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| IPF03            | On | 13/04/2017 | Spot Bond |        |            | 100.00000 | 9.07453   | 100.00000    | 9.04621        |                   |                      | 0.00       | 0                | 0.00          |
| IPF06            | On | 13/04/2017 | Spot Bond |        |            | 8.80000   | 103.44634 | 8.80000      | 103.42200      |                   |                      | 0.00       | 0                | 0.00          |
| IPL4             | On | 29/03/2014 | Spot Bond |        |            | 100.00000 | 38.33970  | 100.00000    | 38.25531       |                   |                      | 0.00       | 0                | 500,000.00    |
| IPL5             | On | 28/09/2015 | Spot Bond |        |            | 100.00000 | 14.93668  | 100.00000    | 14.90049       |                   |                      | 0.00       | 0                | 0.00          |
| IPL6             | On | 28/09/2017 | Spot Bond |        |            | 100.00000 | 15.39827  | 100.00000    | 15.36438       |                   |                      | 0.00       | 0                | 15,300,000.00 |
| IV012            | On | 26/11/2014 | Spot Bond |        |            | 100.00000 | 21.08468  | 100.00000    | 21.03361       |                   |                      | 0.00       | 0                | 0.00          |
| IV013            | On | 22/06/2015 | Spot Bond |        |            | 100.00000 | 19.41754  | 100.00000    | 19.37050       |                   |                      | 0.00       | 0                | 0.00          |
| IV014            | On | 22/06/2015 | Spot Bond |        |            | 100.00000 | 21.67635  | 100.00000    | 21.62837       |                   |                      | 0.00       | 0                | 0.00          |
| IV015            | On | 20/09/2017 | Spot Bond |        |            | 100.00000 | 10.93751  | 100.00000    | 10.91101       |                   |                      | 0.00       | 0                | 0.00          |
| IV016            | On | 06/12/2021 | Spot Bond |        |            | 100.00000 | 8.33919   | 100.00000    | 8.31899        |                   |                      | 0.00       | 0                | 0.00          |
| IV017            | On | 31/01/2022 | Spot Bond |        |            | 2.75000   | 100.26011 | 2.75000      | 100.25266      |                   |                      | 0.00       | 0                | 0.00          |
| IV019            | On | 31/03/2028 | Spot Bond |        |            | 2.60000   | 103.90021 | 2.60000      | 103.88437      |                   |                      | 0.00       | 0                | 0.00          |
| IV01E            | On | 29/08/2013 | Spot Bond |        |            | 100.00000 | 47.80561  | 100.00000    | 100.00000      |                   |                      | 0.00       | 0                | 0.00          |
| IV022            | On | 02/04/2022 | Spot Bond |        |            | 100.00000 | 8.59743   | 100.00000    | 8.57059        |                   | 7,500,000,000,000.00 | 75,000,000 | 75,000,000       | 75,000,000.00 |
| IV023            | On | 11/07/2022 | Spot Bond |        |            | 100.00000 | 10.33795  | 100.00000    | 10.29249       |                   |                      | 0.00       | 0                | 0.00          |
| IV024            | On | 27/07/2022 | Spot Bond |        |            | 100.00000 | 9.26604   | 100.00000    | 9.22529        |                   |                      | 0.00       | 0                | 0.00          |
| IV04             | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 71.39157  | 100.00000    | 71.23357       |                   | 569,290,000,000.00   | 5,692,900  | 5,692,900        | 5,692,900.00  |
| IV07             | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 64.10054  | 100.00000    | 63.94526       |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IV08             | On | 30/04/2018 | Spot Bond |        |            | 100.00000 | 19.05022  | 100.00000    | 19.00829       |                   |            | 0.00  | 0                | 0.00          |
| IV09             | On | 30/04/2018 | Spot Bond |        |            | 100.00000 | 10.19277  | 100.00000    | 10.16808       |                   |            | 0.00  | 0                | 0.00          |
| IV19A            | On | 31/03/2028 | Spot Bond |        |            | 2.60000   | 102.71216 | 2.60000      | 102.69320      |                   |            | 0.00  | 0                | 0.00          |
| IVA135           | On | 01/09/2012 | Spot Bond |        |            | 100.00000 | 50.00004  | 100.00000    | 50.00002       |                   |            | 0.00  | 0                | 0.00          |
| IVA204           | On | 26/01/2013 | Spot Bond |        |            | 100.00000 | 71.70923  | 100.00000    | 71.56863       |                   |            | 0.00  | 0                | 0.00          |
| IVA206           | On | 09/02/2013 | Spot Bond |        |            | 100.00000 | 69.78967  | 100.00000    | 69.65649       |                   |            | 0.00  | 0                | 0.00          |
| IVA207           | On | 16/02/2013 | Spot Bond |        |            | 100.00000 | 68.86792  | 100.00000    | 68.73823       |                   |            | 0.00  | 0                | 0.00          |
| IVA208           | On | 23/02/2013 | Spot Bond |        |            | 100.00000 | 67.97020  | 100.00000    | 67.84387       |                   |            | 0.00  | 0                | 0.00          |
| IVA229           | On | 19/07/2013 | Spot Bond |        |            | 100.00000 | 49.33635  | 100.00000    | 49.22686       |                   |            | 0.00  | 0                | 0.00          |
| IVA234           | On | 23/08/2013 | Spot Bond |        |            | 100.00000 | 45.64530  | 100.00000    | 45.54400       |                   |            | 0.00  | 0                | 0.00          |
| IVA235           | On | 30/08/2012 | Spot Bond |        |            | 100.00000 | 66.66670  | 100.00000    | 66.66670       |                   |            | 0.00  | 0                | 0.00          |
| IVA236           | On | 06/09/2012 | Spot Bond |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00  | 0                | 0.00          |
| IVA237           | On | 13/09/2012 | Spot Bond |        |            | 100.00000 | 97.59358  | 100.00000    | 97.33333       |                   |            | 0.00  | 0                | 0.00          |
| IVA238           | On | 20/09/2012 | Spot Bond |        |            | 100.00000 | 95.80052  | 100.00000    | 95.54974       |                   |            | 0.00  | 0                | 0.00          |
| IVA239           | On | 27/09/2012 | Spot Bond |        |            | 100.00000 | 94.07216  | 100.00000    | 93.83033       |                   |            | 0.00  | 0                | 0.00          |
| IVA240           | On | 04/10/2012 | Spot Bond |        |            | 100.00000 | 92.40506  | 100.00000    | 92.17172       |                   |            | 0.00  | 0                | 0.00          |
| IVA241           | On | 11/10/2012 | Spot Bond |        |            | 100.00000 | 90.79602  | 100.00000    | 90.57072       |                   |            | 0.00  | 0                | 0.00          |
| IVA242           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 89.24205  | 100.00000    | 89.02439       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| IVA243           | On | 25/10/2012 | Spot Bond |        |            | 100.00000 | 87.74038  | 100.00000    | 87.52998       |                   |                       | 0.00        | 0                | 0.00          |
| IVA244           | On | 01/11/2012 | Spot Bond |        |            | 100.00000 | 86.28842  | 100.00000    | 86.08491       |                   |                       | 0.00        | 0                | 0.00          |
| IVA245           | On | 08/11/2012 | Spot Bond |        |            | 100.00000 | 84.88372  | 100.00000    | 84.68677       |                   |                       | 0.00        | 0                | 0.00          |
| IVA246           | On | 15/11/2012 | Spot Bond |        |            | 100.00000 | 83.52403  | 100.00000    | 83.33333       |                   |                       | 0.00        | 0                | 0.00          |
| IVA247           | On | 22/11/2012 | Spot Bond |        |            | 100.00000 | 82.20721  | 100.00000    | 82.02247       |                   |                       | 0.00        | 0                | 0.00          |
| IVA248           | On | 29/11/2012 | Spot Bond |        |            | 100.00000 | 80.93126  | 100.00000    | 80.75221       |                   | 15,000,000,000,000.00 | 150,000,000 | 150,000,000.00   |               |
| IVA249           | On | 06/12/2012 | Spot Bond |        |            | 100.00000 | 79.69432  | 100.00000    | 79.52070       |                   |                       | 0.00        | 0                | 0.00          |
| IVA250           | On | 13/12/2012 | Spot Bond |        |            | 100.00000 | 78.49462  | 100.00000    | 78.32618       |                   |                       | 0.00        | 0                | 0.00          |
| IVC001           | On | 05/07/2013 | Spot Bond |        |            | 100.00000 | 63.57682  | 100.00000    | 63.42281       |                   |                       | 0.00        | 0                | 0.00          |
| IVC002           | On | 12/02/2020 | Spot Bond |        |            | 100.00000 | 7.63928   | 100.00000    | 7.62077        |                   |                       | 0.00        | 0                | 0.00          |
| IVC004           | On | 29/04/2014 | Spot Bond |        |            | 100.00000 | 28.66782  | 100.00000    | 28.59836       |                   |                       | 0.00        | 0                | 0.00          |
| IVC005           | On | 27/07/2015 | Spot Bond |        |            | 100.00000 | 10.42557  | 100.00000    | 10.37972       |                   |                       | 0.00        | 0                | 0.00          |
| IVF001           | On | 10/01/2013 | Spot Bond |        |            | 100.00000 | 85.62507  | 100.00000    | 85.22681       |                   |                       | 0.00        | 0                | 0.00          |
| IVF002           | On | 01/08/2013 | Spot Bond |        |            | 100.00000 | 55.25929  | 100.00000    | 55.01628       |                   |                       | 0.00        | 0                | 0.00          |
| IVF003           | On | 07/02/2013 | Spot Bond |        |            | 100.00000 | 76.41810  | 100.00000    | 76.11364       |                   |                       | 0.00        | 0                | 0.00          |
| KCF01U           | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 61.42050  | 100.00000    | 61.27170       |                   |                       | 0.00        | 0                | 0.00          |
| KCF02U           | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 61.05926  | 100.00000    | 60.91134       |                   |                       | 0.00        | 0                | 0.00          |
| KSB004           | On | 01/02/2013 | Spot Bond |        |            | 100.00000 | 75.12622  | 100.00000    | 74.98062       |                   |                       | 0.00        | 0                | 0.00          |



| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| KSB005           | On | 28/02/2013 |        |            | 100.00000 | 71.57064  | 100.00000    | 71.43883       |                   |                       | 0.00        | 0                | 0.00          |
| KSB007           | On | 31/08/2017 |        |            | 100.00000 | 2.24382   | 100.00000    | 2.23524        |                   | 25,000,000,000,000.00 | 250,000,000 | 250,000,000.00   |               |
| KSP003           | On | 01/02/2013 |        |            | 100.00000 | 73.47060  | 100.00000    | 73.32822       |                   |                       | 0.00        | 0                | 0.00          |
| KSP004           | On | 01/04/2013 |        |            | 100.00000 | 68.33713  | 100.00000    | 68.18588       |                   |                       | 0.00        | 0                | 0.00          |
| KW01             | On | 31/10/2027 |        |            | 100.00000 | 17.86013  | 100.00000    | 17.82082       |                   |                       | 0.00        | 0                | 0.00          |
| LBK01            | On | 25/10/2013 |        |            | 100.00000 | 41.15108  | 100.00000    | 41.05140       |                   |                       | 0.00        | 0                | 0.00          |
| LBK02            | On | 26/03/2015 |        |            | 100.00000 | 17.71351  | 100.00000    | 17.67060       |                   |                       | 0.00        | 0                | 0.00          |
| LGL02            | On | 13/08/2017 |        |            | 100.00000 | 14.00079  | 100.00000    | 13.94815       |                   |                       | 0.00        | 0                | 10,000,000.00 |
| LGL1             | On | 12/09/2012 |        |            | 100.00000 | 102.22446 | 100.00000    | 101.95114      |                   |                       | 0.00        | 0                | 5,700,000.00  |
| MAQ007           | On | 27/01/2013 |        |            | 100.00000 | 71.56863  | 100.00000    | 71.42857       |                   |                       | 0.00        | 0                | 0.00          |
| MAQ008           | On | 09/02/2013 |        |            | 100.00000 | 69.78967  | 100.00000    | 69.65649       |                   |                       | 0.00        | 0                | 0.00          |
| MAQ015           | On | 23/08/2013 |        |            | 100.00000 | 45.64530  | 100.00000    | 45.54400       |                   |                       | 0.00        | 0                | 0.00          |
| MAQ016           | On | 12/09/2012 |        |            | 100.00000 | 97.85523  | 100.00000    | 97.59358       |                   |                       | 0.00        | 0                | 0.00          |
| MAQ017           | On | 28/09/2012 |        |            | 100.00000 | 93.83033  | 100.00000    | 93.58974       |                   |                       | 0.00        | 0                | 0.00          |
| MAQ018           | On | 11/01/2013 |        |            | 100.00000 | 73.88664  | 100.00000    | 73.73737       |                   |                       | 0.00        | 0                | 0.00          |
| MAQ019           | On | 08/11/2012 |        |            | 100.00000 | 84.88372  | 100.00000    | 84.68677       |                   |                       | 0.00        | 0                | 0.00          |
| MAQ020           | On | 02/08/2013 |        |            | 100.00000 | 55.01628  | 100.00000    | 54.77435       |                   |                       | 0.00        | 0                | 0.00          |
| MAQ021           | On | 29/11/2012 |        |            | 100.00000 | 80.93126  | 100.00000    | 80.75221       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| MBC16            | On | 24/10/2012 | Spot Bond |        |            | 100.00000 | 87.95181  | 100.00000    | 87.74038       |                   |            | 0.00  | 0                | 0.00           |
| MBF018           | On | 15/04/2013 | Spot Bond |        |            | 100.00000 | 61.93184  | 100.00000    | 61.78181       |                   |            | 0.00  | 0                | 0.00           |
| MBF019           | On | 15/04/2014 | Spot Bond |        |            | 100.00000 | 30.28403  | 100.00000    | 30.21067       |                   |            | 0.00  | 0                | 0.00           |
| MBF024           | On | 26/05/2013 | Spot Bond |        |            | 100.00000 | 55.26022  | 100.00000    | 55.12635       |                   |            | 0.00  | 0                | 0.00           |
| MBF025           | On | 26/05/2014 | Spot Bond |        |            | 100.00000 | 26.32512  | 100.00000    | 26.26135       |                   |            | 0.00  | 0                | 0.00           |
| MBF026           | On | 05/10/2012 | Spot Bond |        |            | 100.00000 | 93.56466  | 100.00000    | 93.32898       |                   |            | 0.00  | 0                | 0.00           |
| MBF027           | On | 07/10/2014 | Spot Bond |        |            | 100.00000 | 22.17488  | 100.00000    | 22.12115       |                   |            | 0.00  | 0                | 0.00           |
| MBF028           | On | 16/04/2015 | Spot Bond |        |            | 100.00000 | 16.21964  | 100.00000    | 16.16901       |                   |            | 0.00  | 0                | 133,350,000.00 |
| MBP011           | On | 30/01/2013 | Spot Bond |        |            | 100.00000 | 88.39269  | 100.00000    | 88.18470       |                   |            | 0.00  | 0                | 0.00           |
| MBP012           | On | 29/01/2013 | Spot Bond |        |            | 100.00000 | 88.51465  | 100.00000    | 88.30590       |                   |            | 0.00  | 0                | 0.00           |
| MBP013           | On | 29/01/2014 | Spot Bond |        |            | 100.00000 | 41.04795  | 100.00000    | 40.94851       |                   |            | 0.00  | 0                | 0.00           |
| MBP16U           | On | 13/10/2012 | Spot Bond |        |            | 100.00000 | 91.97164  | 100.00000    | 91.74455       |                   |            | 0.00  | 0                | 0.00           |
| MBP17U           | On | 23/11/2012 | Spot Bond |        |            | 100.00000 | 83.38691  | 100.00000    | 83.19995       |                   |            | 0.00  | 0                | 0.00           |
| MBP18U           | On | 28/01/2014 | Spot Bond |        |            | 100.00000 | 41.07391  | 100.00000    | 40.97440       |                   |            | 0.00  | 0                | 0.00           |
| MBP19U           | On | 18/02/2013 | Spot Bond |        |            | 100.00000 | 84.64729  | 100.00000    | 84.45621       |                   |            | 0.00  | 0                | 0.00           |
| MBP20U           | On | 17/02/2014 | Spot Bond |        |            | 100.00000 | 39.02365  | 100.00000    | 38.92911       |                   |            | 0.00  | 0                | 0.00           |
| MBP21U           | On | 11/04/2014 | Spot Bond |        |            | 100.00000 | 29.99228  | 100.00000    | 29.91962       |                   |            | 0.00  | 0                | 0.00           |
| MBP22U           | On | 09/09/2014 | Spot Bond |        |            | 100.00000 | 16.57498  | 100.00000    | 16.53483       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| MBP23UOn         | 13/02/2015 | Spot Bond |        |            | 100.00000 | 20.52815  | 100.00000    | 20.47842       |                   |            | 0.00  | 0                | 0.00           |
| MBP24UOn         | 22/03/2016 | Spot Bond |        |            | 100.00000 | 4.21017   | 100.00000    | 4.19997        |                   |            | 0.00  | 0                | 0.00           |
| MBP25UOn         | 22/03/2015 | Spot Bond |        |            | 100.00000 | 10.27872  | 100.00000    | 10.25382       |                   |            | 0.00  | 0                | 0.00           |
| MBSA01On         | 16/04/2019 | Spot Bond |        |            | 8.00000   | 108.70217 | 8.00000      | 108.67888      |                   |            | 0.00  | 0                | 0.00           |
| MCB2M On         | 13/12/2012 | Spot Bond |        |            | 100.00000 | 97.61274  | 100.00000    | 97.35449       |                   |            | 0.00  | 0                | 0.00           |
| MCB3M On         | 13/12/2014 | Spot Bond |        |            | 100.00000 | 22.63995  | 100.00000    | 22.58511       |                   |            | 0.00  | 0                | 0.00           |
| MEFSA1On         | 05/10/2014 | Spot Bond |        |            | 100.00000 | 26.77156  | 100.00000    | 26.71232       |                   |            | 0.00  | 0                | 0.00           |
| MEFSA2On         | 05/10/2014 | Spot Bond |        |            | 100.00000 | 26.83236  | 100.00000    | 26.77298       |                   |            | 0.00  | 0                | 0.00           |
| MEFSA3On         | 05/10/2016 | Spot Bond |        |            | 100.00000 | 13.39545  | 100.00000    | 13.36581       |                   |            | 0.00  | 0                | 0.00           |
| MEFSA4On         | 05/01/2019 | Spot Bond |        |            | 100.00000 | 8.88943   | 100.00000    | 8.86987        |                   |            | 0.00  | 0                | 0.00           |
| MEFSA6On         | 05/07/2026 | Spot Bond |        |            | 100.00000 | 8.74616   | 100.00000    | 8.72690        |                   |            | 0.00  | 0                | 0.00           |
| MEFSB3On         | 05/10/2016 | Spot Bond |        |            | 8.59000   | 103.55467 | 8.59000      | 103.53087      |                   |            | 0.00  | 0                | 0.00           |
| MEFSB4On         | 05/01/2019 | Spot Bond |        |            | 9.34000   | 101.52465 | 9.34000      | 101.49947      |                   |            | 0.00  | 0                | 0.00           |
| MEFSB5On         | 05/01/2022 | Spot Bond |        |            | 10.01000  | 101.63225 | 10.01000     | 101.60529      |                   |            | 0.00  | 0                | 0.00           |
| MET01 On         | 15/12/2014 | Spot Bond |        |            | 100.00000 | 25.36825  | 100.00000    | 25.31211       |                   |            | 0.00  | 0                | 104,669,271.00 |
| MFS1A1On         | 20/12/2015 | Spot Bond |        |            | 100.00000 | 14.06461  | 100.00000    | 14.03054       |                   |            | 0.00  | 0                | 0.00           |
| MFS1A2On         | 20/12/2018 | Spot Bond |        |            | 100.00000 | 8.61180   | 100.00000    | 8.59095        |                   |            | 0.00  | 0                | 0.00           |
| MFS1B On         | 20/09/2019 | Spot Bond |        |            | 100.00000 | 12.49180  | 100.00000    | 12.46153       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value                | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|---------------|
| MGL01            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 20.28521  | 100.00000    | 20.24055       |                   |            | 8,966,800,000,000.00 | 89,668,000       | 74,134,000.00 |
| MIIL01           | On | 31/05/2015 | Spot Bond |        |            | 100.00000 | 16.62190  | 100.00000    | 16.56944       |                   |            | 0.00                 | 0                | 0.00          |
| MIIL02           | On | 31/05/2017 | Spot Bond |        |            | 8.78500   | 102.28071 | 8.78500      | 102.25669      |                   |            | 0.00                 | 0                | 0.00          |
| MQB01            | On | 31/05/2013 | Spot Bond |        |            | 100.00000 | 55.12969  | 100.00000    | 54.99467       |                   |            | 0.00                 | 0                | 0.00          |
| MQB02            | On | 31/05/2017 | Spot Bond |        |            | 8.00000   | 104.08657 | 8.00000      | 104.06426      |                   |            | 0.00                 | 0                | 10,700,000.00 |
| MTN02            | On | 13/07/2014 | Spot Bond |        |            | 100.00000 | 31.39039  | 100.00000    | 31.32130       |                   |            | 0.00                 | 0                | 4,200,000.00  |
| MTN03            | On | 13/07/2015 | Spot Bond |        |            | 100.00000 | 19.46279  | 100.00000    | 19.41995       |                   |            | 0.00                 | 0                | 9,700,000.00  |
| MTN04            | On | 13/07/2017 | Spot Bond |        |            | 100.00000 | 13.13651  | 100.00000    | 13.10760       |                   |            | 0.00                 | 0                | 4,650,000.00  |
| MTN05            | On | 28/10/2013 | Spot Bond |        |            | 100.00000 | 46.73756  | 100.00000    | 46.63412       |                   |            | 0.00                 | 0                | 0.00          |
| MTNC08           | On | 06/09/2012 | Spot Bond |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00                 | 0                | 0.00          |
| MTNC09           | On | 18/09/2012 | Spot Bond |        |            | 100.00000 | 96.30607  | 100.00000    | 96.05263       |                   |            | 0.00                 | 0                | 0.00          |
| MTNC10           | On | 06/12/2012 | Spot Bond |        |            | 100.00000 | 99.99986  | 100.00000    | 99.99980       |                   |            | 0.00                 | 0                | 0.00          |
| N4A111           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.09087   | 100.00000    | 6.07610        |                   |            | 0.00                 | 0                | 0.00          |
| N4A202           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 0.10421   | 100.00000    | 0.10396        |                   |            | 0.00                 | 0                | 0.00          |
| N4A205           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.37995   | 100.00000    | 6.36449        |                   |            | 0.00                 | 0                | 0.00          |
| N4A208           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.45878   | 100.00000    | 6.44314        |                   |            | 0.00                 | 0                | 0.00          |
| N4A211           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 5.98574   | 100.00000    | 5.97125        |                   |            | 0.00                 | 0                | 0.00          |
| N4A302           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.04882   | 100.00000    | 6.03416        |                   |            | 0.00                 | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility        | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| N4A305           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.15394   | 100.00000    | 6.13903        |                   |                   | 0.00  | 0                | 0.00          |
| N4A308           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.20650   | 100.00000    | 6.19146        |                   |                   | 0.00  | 0                | 0.00          |
| N4A311           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.26957   | 100.00000    | 6.25438        |                   |                   | 0.00  | 0                | 0.00          |
| N4A402           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.42725   | 100.00000    | 6.41168        |                   |                   | 0.00  | 0                | 0.00          |
| N4A405           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.53237   | 100.00000    | 6.51655        |                   |                   | 0.00  | 0                | 0.00          |
| N4A408           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.64801   | 100.00000    | 6.63191        |                   |                   | 0.00  | 0                | 0.00          |
| N4A411           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.75312   | 100.00000    | 6.73677        |                   |                   | 0.00  | 0                | 0.00          |
| N4A502           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 6.80569   | 100.00000    | 6.78921        |                   |                   | 0.00  | 0                | 0.00          |
| N4B508           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 7.43641   | 100.00000    | 7.41840        |                   |                   | 0.00  | 0                | 0.00          |
| N4C508           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 8.17227   | 100.00000    | 8.15247        |                   |                   | 0.00  | 0                | 0.00          |
| N4D68U           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 0.10421   | 100.00000    | 0.10396        |                   |                   | 0.00  | 0                | 0.00          |
| N4E68U           | On | 14/08/2020 | Spot Bond |        |            | 100.00000 | 0.10421   | 100.00000    | 0.10396        |                   |                   | 0.00  | 0                | 0.00          |
| NBK10B           | On | 21/04/2014 | Spot Bond |        |            | 100.00000 | 28.74472  | 100.00000    | 28.67509       |                   |                   | 0.00  | 0                | 0.00          |
| NBK11B           | On | 27/10/2014 | Spot Bond |        |            | 100.00000 | 20.47772  | 100.00000    | 20.42811       |                   |                   | 0.00  | 0                | 0.00          |
| NBK12B           | On | 20/02/2015 | Spot Bond |        |            | 100.00000 | 19.37359  | 100.00000    | 19.32665       |                   |                   | 0.00  | 0                | 0.00          |
| NBK13B           | On | 21/02/2017 | Spot Bond |        |            | 100.00000 | 8.77626   | 100.00000    | 8.75499        |                   | 60,000,000,000.00 | 0.00  | 600,000          | 300,000.00    |
| NBK14B           | On | 27/08/2015 | Spot Bond |        |            | 100.00000 | 14.83474  | 100.00000    | 14.76951       |                   |                   | 0.00  | 0                | 0.00          |
| NBK15B           | On | 27/08/2017 | Spot Bond |        |            | 100.00000 | 8.29583   | 100.00000    | 8.25934        |                   |                   | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| NBK1B            | On | 09/09/2012 | Spot Bond |        |            | 100.00000 | 100.98333 | 100.00000    | 100.71114      |                   |                       | 0.00        | 0                | 0.00          |
| NBK2A            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 23.11090  | 100.00000    | 23.06003       |                   | 1,400,000,000,000.00  | 14,000,000  | 23,000,000.00    |               |
| NBK2B            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 15.65668  | 100.00000    | 15.61875       |                   |                       | 0.00        | 0                | 0.00          |
| NBK3A            | On | 09/09/2019 | Spot Bond |        |            | 100.00000 | 17.19800  | 100.00000    | 17.16014       |                   |                       | 0.00        | 0                | 7,000,000.00  |
| NBK4             | On | 28/10/2024 | Spot Bond |        |            | 100.00000 | 0.02204   | 100.00000    | 0.02200        |                   |                       | 0.00        | 0                | 0.00          |
| NBK5B            | On | 19/04/2013 | Spot Bond |        |            | 100.00000 | 61.24091  | 100.00000    | 61.09255       |                   | 60,000,000,000.00     | 600,000     | 300,000.00       |               |
| NBK6A            | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 23.90744  | 100.00000    | 23.85452       |                   |                       | 0.00        | 0                | 9,400,000.00  |
| NBK6B            | On | 19/04/2015 | Spot Bond |        |            | 100.00000 | 17.13146  | 100.00000    | 17.08996       |                   |                       | 0.00        | 0                | 0.00          |
| NBK7B            | On | 19/04/2020 | Spot Bond |        |            | 100.00000 | 8.76021   | 100.00000    | 8.73898        |                   |                       | 0.00        | 0                | 0.00          |
| NBK8A            | On | 24/03/2014 | Spot Bond |        |            | 100.00000 | 38.01579  | 100.00000    | 37.93211       |                   |                       | 0.00        | 0                | 0.00          |
| NBK8B            | On | 24/03/2014 | Spot Bond |        |            | 100.00000 | 31.23599  | 100.00000    | 31.16031       |                   |                       | 0.00        | 0                | 20,000,000.00 |
| NBK9A            | On | 23/03/2016 | Spot Bond |        |            | 100.00000 | 18.55172  | 100.00000    | 18.51089       |                   |                       | 0.00        | 0                | 11,600,000.00 |
| NBK9B            | On | 23/03/2016 | Spot Bond |        |            | 100.00000 | 12.09489  | 100.00000    | 12.06559       |                   |                       | 0.00        | 0                | 0.00          |
| NBK11            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 76.22319  | 100.00000    | 76.04833       |                   | 70,000,000,000,000.00 | 700,000,000 | 450,000,000.00   |               |
| NCLN17           | On | 24/01/2013 | Spot Bond |        |            | 100.00000 | 89.29833  | 100.00000    | 89.08520       |                   |                       | 0.00        | 0                | 0.00          |
| NCLN19           | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 68.12324  | 100.00000    | 67.95822       |                   |                       | 0.00        | 0                | 0.00          |
| NCLN43           | On | 28/08/2014 | Spot Bond |        |            | 100.00000 | 25.33455  | 100.00000    | 25.28648       |                   |                       | 0.00        | 0                | 0.00          |
| NCLN44           | On | 17/09/2014 | Spot Bond |        |            | 100.00000 | 42.14940  | 100.00000    | 42.06965       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN45 On        | 22/09/2014 | Spot Bond |        |            | 100.00000 | 24.16213  | 100.00000    | 24.11642       |                   |            | 0.00  | 0                | 0.00          |
| NCLN46 On        | 20/10/2014 | Spot Bond |        |            | 100.00000 | 22.91425  | 100.00000    | 22.87089       |                   |            | 0.00  | 0                | 0.00          |
| NCLN48 On        | 25/02/2015 | Spot Bond |        |            | 100.00000 | 20.02709  | 100.00000    | 19.97857       |                   |            | 0.00  | 0                | 0.00          |
| NCLN49 On        | 12/03/2013 | Spot Bond |        |            | 100.00000 | 67.08072  | 100.00000    | 66.91822       |                   |            | 0.00  | 0                | 0.00          |
| NCLN50 On        | 25/03/2013 | Spot Bond |        |            | 100.00000 | 65.01018  | 100.00000    | 64.85269       |                   |            | 0.00  | 0                | 0.00          |
| NCLN51 On        | 26/03/2013 | Spot Bond |        |            | 100.00000 | 64.81221  | 100.00000    | 64.65520       |                   |            | 0.00  | 0                | 0.00          |
| NCLN52 On        | 26/03/2013 | Spot Bond |        |            | 100.00000 | 64.81221  | 100.00000    | 64.65520       |                   |            | 0.00  | 0                | 0.00          |
| NCLN53 On        | 26/03/2013 | Spot Bond |        |            | 100.00000 | 64.81221  | 100.00000    | 64.65520       |                   |            | 0.00  | 0                | 0.00          |
| NCLN54 On        | 31/03/2015 | Spot Bond |        |            | 100.00000 | 18.56164  | 100.00000    | 18.51667       |                   |            | 0.00  | 0                | 0.00          |
| NCLN55 On        | 07/04/2015 | Spot Bond |        |            | 100.00000 | 17.95382  | 100.00000    | 17.91033       |                   |            | 0.00  | 0                | 0.00          |
| NCLN56 On        | 15/04/2015 | Spot Bond |        |            | 100.00000 | 17.58813  | 100.00000    | 17.54552       |                   |            | 0.00  | 0                | 0.00          |
| NCLN58 On        | 01/06/2015 | Spot Bond |        |            | 100.00000 | 15.49067  | 100.00000    | 15.45273       |                   |            | 0.00  | 0                | 0.00          |
| NCLN61 On        | 30/11/2015 | Spot Bond |        |            | 100.00000 | 10.60117  | 100.00000    | 10.58111       |                   |            | 0.00  | 0                | 0.00          |
| NCLN62 On        | 02/12/2015 | Spot Bond |        |            | 100.00000 | 12.19602  | 100.00000    | 12.16615       |                   |            | 0.00  | 0                | 0.00          |
| NCLN63 On        | 08/12/2015 | Spot Bond |        |            | 100.00000 | 10.44176  | 100.00000    | 10.42201       |                   |            | 0.00  | 0                | 0.00          |
| NCLN64 On        | 25/01/2016 | Spot Bond |        |            | 100.00000 | 13.09215  | 100.00000    | 13.06043       |                   |            | 0.00  | 0                | 0.00          |
| NCLN65 On        | 25/01/2016 | Spot Bond |        |            | 100.00000 | 13.77063  | 100.00000    | 13.73728       |                   |            | 0.00  | 0                | 0.00          |
| NCLN66 On        | 29/01/2016 | Spot Bond |        |            | 100.00000 | 13.01743  | 100.00000    | 12.98590       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN67           | On | 13/07/2016 |        |            | 100.00000 | 12.64128  | 100.00000    | 12.61066       |                   |            | 0.00  | 0                | 0.00          |
| NCLN68           | On | 30/01/2013 |        |            | 100.00000 | 93.29156  | 100.00000    | 93.13735       |                   |            | 0.00  | 0                | 0.00          |
| NCLN69           | On | 27/05/2016 |        |            | 100.00000 | 7.55708   | 100.00000    | 7.54274        |                   |            | 0.00  | 0                | 0.00          |
| NCLN70           | On | 30/08/2013 |        |            | 100.00000 | 54.87487  | 100.00000    | 55.00063       |                   |            | 0.00  | 0                | 0.00          |
| NCLN71           | On | 17/03/2014 |        |            | 100.00000 | 30.48174  | 100.00000    | 30.42139       |                   |            | 0.00  | 0                | 0.00          |
| NCLN72           | On | 17/03/2014 |        |            | 100.00000 | 30.39981  | 100.00000    | 30.33963       |                   |            | 0.00  | 0                | 0.00          |
| NCLN73           | On | 03/07/2015 |        |            | 100.00000 | 19.70708  | 100.00000    | 19.61948       |                   |            | 0.00  | 0                | 0.00          |
| NCLN74           | On | 15/08/2017 |        |            | 100.00000 | 9.35810   | 100.00000    | 9.31695        |                   |            | 0.00  | 0                | 0.00          |
| NED11            | On | 17/09/2015 |        |            | 100.00000 | 22.99555  | 100.00000    | 22.94493       |                   |            | 0.00  | 0                | 0.00          |
| NED12A           | On | 14/12/2012 |        |            | 100.00000 | 98.88661  | 100.00000    | 98.62570       |                   |            | 0.00  | 0                | 0.00          |
| NED12B           | On | 14/12/2012 |        |            | 100.00000 | 82.39131  | 100.00000    | 82.21489       |                   |            | 0.00  | 0                | 0.00          |
| NED6             | On | 20/09/2013 |        |            | 100.00000 | 52.93157  | 100.00000    | 52.81506       |                   |            | 0.00  | 0                | 0.00          |
| NED8             | On | 08/02/2014 |        |            | 100.00000 | 38.09293  | 100.00000    | 38.00907       |                   |            | 0.00  | 0                | 5,800,000.00  |
| NED9             | On | 06/07/2017 |        |            | 100.00000 | 8.58090   | 100.00000    | 8.56011        |                   |            | 0.00  | 0                | 0.00          |
| NEDH1A           | On | 20/11/2018 |        |            | 100.00000 | 19.60442  | 100.00000    | 19.56126       |                   |            | 0.00  | 0                | 0.00          |
| NEDH1B           | On | 20/11/2018 |        |            | 100.00000 | 10.54233  | 100.00000    | 10.51679       |                   |            | 0.00  | 0                | 0.00          |
| NET41            | On | 16/02/2013 |        |            | 100.00000 | 68.86792  | 100.00000    | 68.73823       |                   |            | 0.00  | 0                | 0.00          |
| NHM001           | On | 04/09/2015 |        |            | 100.00000 | 8.77915   | 100.00000    | 8.77914        |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NILB10           | On | 08/12/2016 | Spot Bond |        |            | 100.00000 | 9.89786   | 100.00000    | 9.87514        |                   |            | 0.00  | 0                | 0.00          |
| NMP20N           | On | 24/07/2020 | Spot Bond |        |            | 100.00000 | 10.40806  | 100.00000    | 10.38515       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A10           | On | 22/05/2020 | Spot Bond |        |            | 100.00000 | 10.86081  | 100.00000    | 10.83450       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A11           | On | 22/05/2016 | Spot Bond |        |            | 6.82500   | 98.59339  | 6.82500      | 98.57527       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A12           | On | 22/05/2014 | Spot Bond |        |            | 6.58500   | 99.40899  | 6.58500      | 99.39134       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A14           | On | 22/05/2013 | Spot Bond |        |            | 100.00000 | 55.66802  | 100.00000    | 55.53315       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A15           | On | 22/05/2015 | Spot Bond |        |            | 100.00000 | 15.68691  | 100.00000    | 15.63794       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B10           | On | 22/05/2020 | Spot Bond |        |            | 100.00000 | 11.06701  | 100.00000    | 11.04020       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B11           | On | 22/05/2014 | Spot Bond |        |            | 6.92500   | 99.42343  | 6.92500      | 99.40488       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B13           | On | 22/05/2013 | Spot Bond |        |            | 100.00000 | 55.84932  | 100.00000    | 55.71402       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B14           | On | 22/05/2015 | Spot Bond |        |            | 100.00000 | 15.89825  | 100.00000    | 15.84861       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C10           | On | 22/05/2020 | Spot Bond |        |            | 100.00000 | 11.27321  | 100.00000    | 11.24591       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C11           | On | 22/05/2014 | Spot Bond |        |            | 7.32500   | 99.44039  | 7.32500      | 99.42077       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C13           | On | 22/05/2013 | Spot Bond |        |            | 100.00000 | 56.09106  | 100.00000    | 55.95518       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C14           | On | 22/05/2015 | Spot Bond |        |            | 100.00000 | 16.28756  | 100.00000    | 16.23671       |                   |            | 0.00  | 0                | 0.00          |
| NQF1A7           | On | 22/11/2012 | Spot Bond |        |            | 100.00000 | 83.58932  | 100.00000    | 83.40148       |                   |            | 0.00  | 0                | 0.00          |
| NQF1A9           | On | 22/05/2013 | Spot Bond |        |            | 100.00000 | 56.12632  | 100.00000    | 55.99035       |                   |            | 0.00  | 0                | 0.00          |
| NQF1B7           | On | 22/11/2012 | Spot Bond |        |            | 100.00000 | 83.71263  | 100.00000    | 83.52451       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| NQF1B9On         | 22/05/2013 | Spot Bond |        |            | 100.00000 | 56.32777  | 100.00000    | 56.19131       |                   |            | 0.00  | 0                | 0.00           |
| NQF1C7On         | 22/11/2012 | Spot Bond |        |            | 100.00000 | 83.77429  | 100.00000    | 83.58602       |                   |            | 0.00  | 0                | 0.00           |
| NQF1C9On         | 22/05/2013 | Spot Bond |        |            | 100.00000 | 56.57958  | 100.00000    | 56.44252       |                   |            | 0.00  | 0                | 0.00           |
| NQF1D4On         | 22/05/2013 | Spot Bond |        |            | 100.00000 | 56.90695  | 100.00000    | 56.76909       |                   |            | 0.00  | 0                | 0.00           |
| NQF1D5On         | 22/05/2020 | Spot Bond |        |            | 100.00000 | 8.68538   | 100.00000    | 8.66434        |                   |            | 0.00  | 0                | 0.00           |
| NQF1D6On         | 22/05/2016 | Spot Bond |        |            | 8.21500   | 98.68336  | 8.21500      | 98.66155       |                   |            | 0.00  | 0                | 0.00           |
| NRA013 On        | 31/10/2013 | Spot Bond |        |            | 100.00000 | 54.85303  | 100.00000    | 54.72784       |                   |            | 0.00  | 0                | 30,000,000.00  |
| NRA014 On        | 30/04/2014 | Spot Bond |        |            | 100.00000 | 38.07545  | 100.00000    | 37.99164       |                   |            | 0.00  | 0                | 124,200,000.00 |
| NRA018 On        | 30/11/2018 | Spot Bond |        |            | 100.00000 | 15.71121  | 100.00000    | 15.67644       |                   |            | 0.00  | 0                | 7,500,000.00   |
| NRA01UOn         | 31/03/2013 | Spot Bond |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |            | 0.00  | 0                | 0.00           |
| NRA022 On        | 31/10/2022 | Spot Bond |        |            | 100.00000 | 16.22933  | 100.00000    | 16.19361       |                   |            | 0.00  | 0                | 2,400,000.00   |
| NRA023 On        | 31/05/2023 | Spot Bond |        |            | 100.00000 | 7.65080   | 100.00000    | 7.63325        |                   |            | 0.00  | 0                | 82,000,000.00  |
| NRA028 On        | 30/11/2028 | Spot Bond |        |            | 100.00000 | 15.15363  | 100.00000    | 15.12009       |                   |            | 0.00  | 0                | 6,100,000.00   |
| NTC09 On         | 18/04/2013 | Spot Bond |        |            | 100.00000 | 61.31287  | 100.00000    | 61.16434       |                   |            | 0.00  | 0                | 0.00           |
| NTC10 On         | 18/04/2014 | Spot Bond |        |            | 100.00000 | 29.86915  | 100.00000    | 29.79679       |                   |            | 0.00  | 0                | 0.00           |
| NTC11 On         | 18/04/2014 | Spot Bond |        |            | 100.00000 | 29.70933  | 100.00000    | 29.63736       |                   |            | 0.00  | 0                | 0.00           |
| NTC12 On         | 25/08/2016 | Spot Bond |        |            | 100.00000 | 10.44032  | 100.00000    | 10.41503       |                   |            | 0.00  | 0                | 55,000,000.00  |
| NTC13 On         | 31/01/2015 | Spot Bond |        |            | 100.00000 | 20.66643  | 100.00000    | 20.61636       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| NTC14            | On | 26/07/2013 | Spot Bond |        |            | 100.00000 | 56.75991  | 100.00000    | 56.51029       |                   |            | 0.00  | 0                | 0.00           |
| NTC15            | On | 26/07/2015 | Spot Bond |        |            | 100.00000 | 17.53861  | 100.00000    | 17.46149       |                   |            | 0.00  | 0                | 0.00           |
| OCT1A1           | On | 18/10/2015 | Spot Bond |        |            | 100.00000 | 12.52535  | 100.00000    | 12.49501       |                   |            | 0.00  | 0                | 0.00           |
| OCT1A4           | On | 18/10/2015 | Spot Bond |        |            | 100.00000 | 12.57844  | 100.00000    | 12.54797       |                   |            | 0.00  | 0                | 0.00           |
| OCT1B1           | On | 18/10/2015 | Spot Bond |        |            | 100.00000 | 12.61029  | 100.00000    | 12.57974       |                   |            | 0.00  | 0                | 0.00           |
| OCT1C1           | On | 18/10/2015 | Spot Bond |        |            | 100.00000 | 13.37472  | 100.00000    | 13.34232       |                   |            | 0.00  | 0                | 0.00           |
| OCT1D1           | On | 18/10/2015 | Spot Bond |        |            | 100.00000 | 14.22408  | 100.00000    | 14.18962       |                   |            | 0.00  | 0                | 0.00           |
| OCT1E1           | On | 18/10/2015 | Spot Bond |        |            | 100.00000 | 19.53263  | 100.00000    | 19.48530       |                   |            | 0.00  | 0                | 0.00           |
| OML01            | On | 27/10/2015 | Spot Bond |        |            | 100.00000 | 19.00765  | 100.00000    | 18.96558       |                   |            | 0.00  | 0                | 145,451,000.00 |
| OTCA05           | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 59.65414  | 100.00000    | 59.50963       |                   |            | 0.00  | 0                | 0.00           |
| OTCA06           | On | 30/04/2014 | Spot Bond |        |            | 100.00000 | 29.34637  | 100.00000    | 29.27528       |                   |            | 0.00  | 0                | 0.00           |
| OTCA07           | On | 30/04/2013 | Spot Bond |        |            | 100.00000 | 59.57445  | 100.00000    | 59.43013       |                   |            | 0.00  | 0                | 0.00           |
| OTCA08           | On | 30/04/2014 | Spot Bond |        |            | 100.00000 | 29.13130  | 100.00000    | 29.06073       |                   |            | 0.00  | 0                | 0.00           |
| OTCA10           | On | 30/04/2017 | Spot Bond |        |            | 100.00000 | 12.39450  | 100.00000    | 12.36448       |                   |            | 0.00  | 0                | 0.00           |
| OTCA1U           | On | 31/10/2012 | Spot Bond |        |            | 100.00000 | 88.57499  | 100.00000    | 88.36560       |                   |            | 0.00  | 0                | 0.00           |
| OTCA2U           | On | 31/07/2016 | Spot Bond |        |            | 100.00000 | 4.55262   | 100.00000    | 4.53260        |                   |            | 0.00  | 0                | 0.00           |
| OTCB1U           | On | 31/10/2012 | Spot Bond |        |            | 100.00000 | 88.93178  | 100.00000    | 88.72154       |                   |            | 0.00  | 0                | 0.00           |
| PBET01           | On | 13/09/2015 | Spot Bond |        |            | 100.00000 | 12.28875  | 100.00000    | 12.26550       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| PCF03            | On | 06/04/2015 | Spot Bond |        |            | 100.00000 | 19.00714  | 100.00000    | 18.96109       |                   |            | 0.00  | 0                | 0.00          |
| PCF03U           | On | 02/03/2016 | Spot Bond |        |            | 100.00000 | 5.52459   | 100.00000    | 5.51106        |                   |            | 0.00  | 0                | 0.00          |
| PMM02            | On | 13/06/2013 | Spot Bond |        |            | 100.00000 | 64.57982  | 100.00000    | 64.37598       |                   |            | 0.00  | 0                | 0.00          |
| PMM03            | On | 27/09/2012 | Spot Bond |        |            | 100.00000 | 94.07216  | 100.00000    | 93.83033       |                   |            | 0.00  | 0                | 0.00          |
| PNP03            | On | 21/02/2013 | Spot Bond |        |            | 100.00000 | 68.22430  | 100.00000    | 68.09701       |                   |            | 0.00  | 0                | 0.00          |
| PNP05            | On | 21/08/2013 | Spot Bond |        |            | 100.00000 | 49.17833  | 100.00000    | 49.06919       |                   |            | 0.00  | 0                | 0.00          |
| PNP06            | On | 21/11/2012 | Spot Bond |        |            | 100.00000 | 84.57000  | 100.00000    | 84.37953       |                   |            | 0.00  | 0                | 0.00          |
| PR2A1F           | On | 15/06/2014 | Spot Bond |        |            | 100.00000 | 32.08886  | 100.00000    | 32.01112       |                   |            | 0.00  | 0                | 0.00          |
| PR2A2B           | On | 15/12/2012 | Spot Bond |        |            | 100.00000 | 82.07420  | 100.00000    | 81.89882       |                   |            | 0.00  | 0                | 0.00          |
| PR2A3B           | On | 15/12/2012 | Spot Bond |        |            | 100.00000 | 98.58928  | 100.00000    | 98.32984       |                   |            | 0.00  | 0                | 0.00          |
| PR2A4D           | On | 15/06/2013 | Spot Bond |        |            | 100.00000 | 65.93511  | 100.00000    | 65.77538       |                   |            | 0.00  | 0                | 0.00          |
| PR2A9D           | On | 15/06/2013 | Spot Bond |        |            | 100.00000 | 66.11329  | 100.00000    | 65.95313       |                   |            | 0.00  | 0                | 0.00          |
| PR2A9E           | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 45.43362  | 100.00000    | 45.32355       |                   |            | 0.00  | 0                | 0.00          |
| PR2B1B           | On | 15/12/2012 | Spot Bond |        |            | 100.00000 | 98.63784  | 100.00000    | 98.37826       |                   |            | 0.00  | 0                | 0.00          |
| PR2B1F           | On | 15/06/2014 | Spot Bond |        |            | 100.00000 | 32.25238  | 100.00000    | 32.17424       |                   |            | 0.00  | 0                | 0.00          |
| PR2B2B           | On | 15/12/2012 | Spot Bond |        |            | 100.00000 | 82.25201  | 100.00000    | 82.07625       |                   |            | 0.00  | 0                | 0.00          |
| PR2B4D           | On | 15/06/2013 | Spot Bond |        |            | 100.00000 | 66.41026  | 100.00000    | 66.24938       |                   |            | 0.00  | 0                | 0.00          |
| PR2B5E           | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 45.51544  | 100.00000    | 45.40518       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility             | Value       | Contracts Traded  | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|-------------------|---------------|
| PR2C1B           | On | 15/12/2012 |        |            | 100.00000 | 98.72280  | 100.00000    | 98.46300       |                   |                        | 0.00        | 0                 | 0.00          |
| PR2C1F           | On | 15/06/2014 |        |            | 100.00000 | 32.61787  | 100.00000    | 32.53886       |                   |                        | 0.00        | 0                 | 0.00          |
| PR2C4D           | On | 15/06/2013 |        |            | 100.00000 | 66.94481  | 100.00000    | 66.78263       |                   |                        | 0.00        | 0                 | 0.00          |
| PR2D1B           | On | 15/12/2012 |        |            | 100.00000 | 98.94127  | 100.00000    | 98.68090       |                   |                        | 0.00        | 0                 | 0.00          |
| PR2D1F           | On | 15/06/2014 |        |            | 100.00000 | 33.02185  | 100.00000    | 32.94185       |                   |                        | 0.00        | 0                 | 0.00          |
| PR2D4D           | On | 15/06/2013 |        |            | 100.00000 | 67.41996  | 100.00000    | 67.25664       |                   |                        | 0.00        | 0                 | 0.00          |
| PRM1A4           | On | 15/02/2014 |        |            | 100.00000 | 38.93110  | 100.00000    | 38.83680       |                   |                        | 0.00        | 0                 | 0.00          |
| PRP1A3           | On | 01/10/2012 |        |            | 100.00000 | 94.54501  | 100.00000    | 94.30443       |                   |                        | 0.00        | 0                 | 0.00          |
| PRP1B3           | On | 01/10/2012 |        |            | 100.00000 | 94.56828  | 100.00000    | 94.32766       |                   |                        | 0.00        | 0                 | 0.00          |
| PRP1C3           | On | 01/10/2012 |        |            | 100.00000 | 94.66140  | 100.00000    | 94.42053       |                   |                        | 0.00        | 0                 | 0.00          |
| R009P            | On | 15/09/2014 |        |            | 100.00000 | 19.28003  | 100.00000    | 19.23759       |                   |                        | 0.00        | 0                 | 0.00          |
| R010P            | On | 21/12/2025 |        |            | 100.00000 | 0.00208   | 100.00000    | 0.00207        |                   |                        | 0.00        | 0                 | 0.00          |
| R155             | On | 31/08/2013 |        |            |           | 100.00000 | 0.00000      | 100.00000      |                   |                        | 0.00        | 0                 | 0.00          |
| R157             | On | 15/09/2015 |        |            | 5.44500   | 128.56322 | 5.51000      | 128.34084      |                   | 114,628,448,551,815.00 | 052,056,667 | 23,426,743,845.00 |               |
| R158P            | On | 15/09/2015 |        |            | 100.00000 | 8.56890   | 100.00000    | 8.55004        |                   |                        | 0.00        | 0                 | 0.00          |
| R159P            | On | 15/09/2016 |        |            | 100.00000 | 3.80840   | 100.00000    | 3.80002        |                   |                        | 0.00        | 0                 | 0.00          |
| R179             | On | 01/08/2013 |        |            | 100.00000 | 53.89006  | 100.00000    | 53.77143       |                   |                        | 0.00        | 0                 | 0.00          |
| R186             | On | 21/12/2026 |        |            | 7.42000   | 128.98815 | 7.50500      | 128.08906      |                   | 49,051,084,496,960.00  | 610,658,288 | 8,444,839,707.00  |               |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility             | Value       | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| R187P            | On | 21/12/2026 | Spot Bond |        |            | 100.00000 | 0.00092   | 100.00000    | 0.00092        |                   |                        | 0.00        | 0                | 0.00          |
| R188P            | On | 21/12/2027 | Spot Bond |        |            | 100.00000 | 0.00041   | 100.00000    | 0.00041        |                   |                        | 0.00        | 0                | 0.00          |
| R189             | On | 31/03/2013 | Spot Bond |        |            | 218.63667 | 97.20399  | 218.61743    | 96.80938       |                   | 299,969,511,240,000.00 | 372,000,000 | 1,031,540,000.00 |               |
| R197             | On | 07/12/2023 | Spot Bond |        |            | 1.52000   | 269.70415 | 1.52000      | 269.67110      |                   | 39,416,640,000.00      | 25,932,000  | 169,509,000.00   |               |
| R201             | On | 21/12/2014 | Spot Bond |        |            | 4.85000   | 110.15539 | 4.91500      | 109.99384      |                   | 34,327,674,616,750.00  | 077,871,055 | 5,160,323,438.00 |               |
| R202             | On | 07/12/2033 | Spot Bond |        |            | 2.12000   | 198.10655 | 2.12000      | 198.07906      |                   | 678,791,903,200.00     | 320,184,860 | 1,213,326,984.00 |               |
| R2023            | On | 28/02/2023 | Spot Bond |        |            | 8.00000   | 98.33155  | 8.00000      | 98.31024       |                   | 10,140,864,000,000.00  | 267,608,000 | 3,403,800,000.00 |               |
| R203             | On | 15/09/2017 | Spot Bond |        |            | 5.94500   | 113.77046 | 6.01000      | 113.45710      |                   | 15,629,867,859,865.00  | 629,077,857 | 5,799,206,656.00 |               |
| R204             | On | 21/12/2018 | Spot Bond |        |            | 6.24500   | 110.64502 | 6.31000      | 110.27458      |                   | 10,269,870,369,475.00  | 644,494,855 | 4,231,755,694.00 |               |
| R2048            | On | 28/02/2048 | Spot Bond |        |            | 8.75000   | 100.09467 | 8.75000      | 100.07100      |                   | 9,266,250,000,000.00   | 059,000,000 | 1,538,750,000.00 |               |
| R205             | On | 31/03/2014 | Spot Bond |        |            | 100.00000 | 29.75984  | 100.00000    | 29.68775       |                   | 0.00                   | 0           | 0.00             |               |
| R206             | On | 15/01/2014 | Spot Bond |        |            | 4.99000   | 104.29463 | 5.05500      | 104.19397      |                   | 6,369,513,458,970.00   | 276,455,603 | 2,216,276,221.00 |               |
| R207             | On | 15/01/2020 | Spot Bond |        |            | 6.54500   | 105.05988 | 6.61000      | 104.65787      |                   | 38,761,126,256,545.00  | 922,250,001 | 7,163,553,531.00 |               |
| R208             | On | 31/03/2021 | Spot Bond |        |            | 6.71500   | 103.11397 | 6.78000      | 102.67728      |                   | 15,091,275,528,640.00  | 247,397,696 | 7,262,103,316.00 |               |
| R209             | On | 31/03/2036 | Spot Bond |        |            | 8.13500   | 83.03929  | 8.21500      | 82.32159       |                   | 26,788,135,567,535.00  | 292,948,441 | 9,671,223,528.00 |               |
| R210             | On | 31/03/2028 | Spot Bond |        |            | 1.82000   | 154.11419 | 1.82000      | 154.09405      |                   | 145,017,600,000.00     | 79,680,000  | 293,072,000.00   |               |
| R211             | On | 31/01/2017 | Spot Bond |        |            | 0.60000   | 121.04854 | 0.60000      | 121.03674      |                   | 0.00                   | 0           | 1,210,000,000.00 |               |
| R212             | On | 31/01/2022 | Spot Bond |        |            | 1.46000   | 124.20818 | 1.46000      | 124.19319      |                   | 17,520,000,000.00      | 12,000,000  | 910,269,000.00   |               |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest    |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| R213             | On | 28/02/2031 | Spot Bond |        |            | 7.94000   | 91.04306  | 8.01000      | 90.39863       |                   |            | 64,621,753,320,160.00 | 138,759,864      | 6,021,280,099.00 |
| R214             | On | 28/02/2041 | Spot Bond |        |            | 6.50000   | 100.07070 | 6.50000      | 100.05302      |                   |            | 12,554,784,645,000.00 | 931,505,330      | 6,043,527,144.00 |
| R222C            | On | 15/09/2012 | Spot Bond |        |            | 100.00000 | 97.07447  | 100.00000    | 96.81698       |                   |            | 0.00                  | 0                | 0.00             |
| R223C            | On | 15/03/2013 | Spot Bond |        |            | 100.00000 | 65.07011  | 100.00000    | 64.92688       |                   |            | 0.00                  | 0                | 0.00             |
| R224C            | On | 15/09/2013 | Spot Bond |        |            | 100.00000 | 43.38007  | 100.00000    | 43.28459       |                   |            | 0.00                  | 0                | 0.00             |
| R225C            | On | 15/03/2014 | Spot Bond |        |            | 100.00000 | 28.92005  | 100.00000    | 28.85639       |                   |            | 0.00                  | 0                | 0.00             |
| R226C            | On | 15/09/2014 | Spot Bond |        |            | 100.00000 | 19.28003  | 100.00000    | 19.23759       |                   |            | 0.00                  | 0                | 0.00             |
| R227C            | On | 15/03/2015 | Spot Bond |        |            | 100.00000 | 12.85336  | 100.00000    | 12.82506       |                   |            | 0.00                  | 0                | 0.00             |
| R228C            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 8.56890   | 100.00000    | 8.55004        |                   |            | 0.00                  | 0                | 0.00             |
| R229C            | On | 15/03/2016 | Spot Bond |        |            | 100.00000 | 5.71260   | 100.00000    | 5.70003        |                   |            | 0.00                  | 0                | 0.00             |
| R230C            | On | 15/09/2016 | Spot Bond |        |            | 100.00000 | 3.80840   | 100.00000    | 3.80002        |                   |            | 0.00                  | 0                | 0.00             |
| R322C            | On | 21/12/2012 | Spot Bond |        |            | 100.00000 | 77.16702  | 100.00000    | 77.00422       |                   |            | 0.00                  | 0                | 0.00             |
| R323C            | On | 21/06/2013 | Spot Bond |        |            | 100.00000 | 52.47906  | 100.00000    | 52.36291       |                   |            | 0.00                  | 0                | 0.00             |
| R324C            | On | 21/12/2013 | Spot Bond |        |            | 100.00000 | 34.98604  | 100.00000    | 34.90861       |                   |            | 0.00                  | 0                | 0.00             |
| R325C            | On | 21/06/2014 | Spot Bond |        |            | 100.00000 | 23.32403  | 100.00000    | 23.27240       |                   |            | 0.00                  | 0                | 0.00             |
| R326C            | On | 21/12/2014 | Spot Bond |        |            | 100.00000 | 15.54935  | 100.00000    | 15.51494       |                   |            | 0.00                  | 0                | 0.00             |
| R327C            | On | 21/06/2015 | Spot Bond |        |            | 100.00000 | 10.36623  | 100.00000    | 10.34329       |                   |            | 0.00                  | 0                | 0.00             |
| R328C            | On | 21/12/2015 | Spot Bond |        |            | 100.00000 | 6.91082   | 100.00000    | 6.89553        |                   |            | 0.00                  | 0                | 0.00             |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R329C            | On | 21/06/2016 | Spot Bond |        |            | 100.00000 | 4.60721   | 100.00000    | 4.59702        |                   |            | 0.00  | 0                | 0.00          |
| R330C            | On | 21/12/2016 | Spot Bond |        |            | 100.00000 | 3.07148   | 100.00000    | 3.06468        |                   |            | 0.00  | 0                | 0.00          |
| R331C            | On | 21/06/2017 | Spot Bond |        |            | 100.00000 | 2.04765   | 100.00000    | 2.04312        |                   |            | 0.00  | 0                | 0.00          |
| R332C            | On | 21/12/2017 | Spot Bond |        |            | 100.00000 | 1.36510   | 100.00000    | 1.36208        |                   |            | 0.00  | 0                | 0.00          |
| R333C            | On | 21/06/2018 | Spot Bond |        |            | 100.00000 | 0.91007   | 100.00000    | 0.90805        |                   |            | 0.00  | 0                | 0.00          |
| R334C            | On | 21/12/2018 | Spot Bond |        |            | 100.00000 | 0.60671   | 100.00000    | 0.60537        |                   |            | 0.00  | 0                | 0.00          |
| R335C            | On | 21/06/2019 | Spot Bond |        |            | 100.00000 | 0.40447   | 100.00000    | 0.40358        |                   |            | 0.00  | 0                | 0.00          |
| R336C            | On | 21/12/2019 | Spot Bond |        |            | 100.00000 | 0.26965   | 100.00000    | 0.26905        |                   |            | 0.00  | 0                | 0.00          |
| R337C            | On | 21/06/2020 | Spot Bond |        |            | 100.00000 | 0.17977   | 100.00000    | 0.17937        |                   |            | 0.00  | 0                | 0.00          |
| R338C            | On | 21/12/2020 | Spot Bond |        |            | 100.00000 | 0.11984   | 100.00000    | 0.11958        |                   |            | 0.00  | 0                | 0.00          |
| R339C            | On | 21/06/2021 | Spot Bond |        |            | 100.00000 | 0.07990   | 100.00000    | 0.07972        |                   |            | 0.00  | 0                | 0.00          |
| R340C            | On | 21/12/2021 | Spot Bond |        |            | 100.00000 | 0.05326   | 100.00000    | 0.05315        |                   |            | 0.00  | 0                | 0.00          |
| R341C            | On | 21/06/2022 | Spot Bond |        |            | 100.00000 | 0.03551   | 100.00000    | 0.03543        |                   |            | 0.00  | 0                | 0.00          |
| R342C            | On | 21/12/2022 | Spot Bond |        |            | 100.00000 | 0.02367   | 100.00000    | 0.02362        |                   |            | 0.00  | 0                | 0.00          |
| R343C            | On | 21/06/2023 | Spot Bond |        |            | 100.00000 | 0.01578   | 100.00000    | 0.01575        |                   |            | 0.00  | 0                | 0.00          |
| R344C            | On | 21/12/2023 | Spot Bond |        |            | 100.00000 | 0.01052   | 100.00000    | 0.01050        |                   |            | 0.00  | 0                | 0.00          |
| R345C            | On | 21/06/2024 | Spot Bond |        |            | 100.00000 | 0.00701   | 100.00000    | 0.00700        |                   |            | 0.00  | 0                | 0.00          |
| R346C            | On | 21/12/2024 | Spot Bond |        |            | 100.00000 | 0.00468   | 100.00000    | 0.00467        |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|---------------|
| R347C            | On | 21/06/2025 | Spot Bond |        |            | 100.00000 | 0.00312   | 100.00000    | 0.00311        |                   |                    | 0.00  | 0                | 0.00          |
| R348C            | On | 21/12/2025 | Spot Bond |        |            | 100.00000 | 0.00208   | 100.00000    | 0.00207        |                   |                    | 0.00  | 0                | 0.00          |
| R349C            | On | 21/06/2026 | Spot Bond |        |            | 100.00000 | 0.00139   | 100.00000    | 0.00138        |                   |                    | 0.00  | 0                | 0.00          |
| R350C            | On | 21/12/2026 | Spot Bond |        |            | 100.00000 | 0.00092   | 100.00000    | 0.00092        |                   |                    | 0.00  | 0                | 0.00          |
| R351C            | On | 21/06/2027 | Spot Bond |        |            | 100.00000 | 0.00062   | 100.00000    | 0.00061        |                   |                    | 0.00  | 0                | 0.00          |
| R352C            | On | 21/12/2027 | Spot Bond |        |            | 100.00000 | 0.00041   | 100.00000    | 0.00041        |                   |                    | 0.00  | 0                | 0.00          |
| RCSB01           | On | 16/03/2014 | Spot Bond |        |            | 100.00000 | 35.39342  | 100.00000    | 35.30768       |                   |                    | 0.00  | 0                | 0.00          |
| RCSB02           | On | 15/07/2013 | Spot Bond |        |            | 100.00000 | 62.14170  | 100.00000    | 61.99116       |                   |                    | 0.00  | 0                | 0.00          |
| RCSB03           | On | 15/07/2016 | Spot Bond |        |            | 100.00000 | 14.10871  | 100.00000    | 14.07454       |                   |                    | 0.00  | 0                | 0.00          |
| RCSB04           | On | 25/05/2015 | Spot Bond |        |            | 100.00000 | 17.51288  | 100.00000    | 17.45821       |                   |                    | 0.00  | 0                | 0.00          |
| RCSB2U           | On | 24/07/2017 | Spot Bond |        |            | 100.00000 | 2.08678   | 100.00000    | 2.07760        |                   |                    | 0.00  | 0                | 0.00          |
| RCSC07           | On | 06/09/2012 | Spot Bond |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |                    | 0.00  | 0                | 0.00          |
| RCSC08           | On | 08/03/2013 | Spot Bond |        |            | 100.00000 | 98.65952  | 100.00000    | 100.14225      |                   |                    | 0.00  | 0                | 0.00          |
| RCSC09           | On | 06/06/2013 | Spot Bond |        |            | 100.00000 | 66.06382  | 100.00000    | 65.85756       |                   |                    | 0.00  | 0                | 0.00          |
| RCSC10           | On | 06/06/2013 | Spot Bond |        |            | 100.00000 | 66.05464  | 100.00000    | 65.84383       |                   | 500,000,000,000.00 | 0.00  | 5,000,000        | 5,000,000.00  |
| RCSC11           | On | 06/09/2013 | Spot Bond |        |            | 100.00000 | 44.44440  | 100.00000    | 44.44437       |                   |                    | 0.00  | 0                | 0.00          |
| RDFB01           | On | 30/03/2015 | Spot Bond |        |            | 100.00000 | 17.59076  | 100.00000    | 17.54815       |                   |                    | 0.00  | 0                | 0.00          |
| RDFC04           | On | 06/09/2013 | Spot Bond |        |            | 100.00000 | 47.27590  | 100.00000    | 47.06800       |                   |                    | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RDFC05           | On | 06/12/2012 |        |            | 100.00000 | 99.99986  | 100.00000    | 99.99980       |                   |            | 0.00  | 0                | 0.00          |
| RES010           | On | 21/09/2012 |        |            | 100.00000 | 98.33979  | 100.00000    | 98.08303       |                   |            | 0.00  | 0                | 0.00          |
| RES05            | On | 17/10/2012 |        |            | 100.00000 | 90.89999  | 100.00000    | 90.67774       |                   |            | 0.00  | 0                | 0.00          |
| RES06            | On | 18/10/2014 |        |            | 100.00000 | 22.00932  | 100.00000    | 21.95601       |                   |            | 0.00  | 0                | 0.00          |
| RES07            | On | 14/02/2013 |        |            | 5.87500   | 103.16825 | 5.87500      | 103.15207      |                   |            | 0.00  | 0                | 0.00          |
| RES11            | On | 14/11/2012 |        |            | 100.00000 | 85.93866  | 100.00000    | 85.74200       |                   |            | 0.00  | 0                | 0.00          |
| RES12            | On | 20/08/2015 |        |            | 100.00000 | 15.73808  | 100.00000    | 15.66887       |                   |            | 0.00  | 0                | 0.00          |
| RESB01           | On | 03/06/2014 |        |            | 100.00000 | 26.60820  | 100.00000    | 26.54303       |                   |            | 0.00  | 0                | 0.00          |
| RMBI06           | On | 24/07/2038 |        |            | 100.00000 |           | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| RP001            | On | 28/02/2013 |        |            | 100.00000 | 82.66170  | 100.00000    | 82.47882       |                   |            | 0.00  | 0                | 0.00          |
| RP002            | On | 28/02/2013 |        |            | 100.00000 | 82.79285  | 100.00000    | 82.60968       |                   |            | 0.00  | 0                | 0.00          |
| RP004            | On | 25/11/2014 |        |            | 100.00000 | 22.90997  | 100.00000    | 22.85447       |                   |            | 0.00  | 0                | 0.00          |
| RP005            | On | 31/03/2017 |        |            | 100.00000 | 12.94498  | 100.00000    | 12.91935       |                   |            | 0.00  | 0                | 0.00          |
| RP006            | On | 30/04/2019 |        |            | 100.00000 | 12.56178  | 100.00000    | 12.53135       |                   |            | 0.00  | 0                | 0.00          |
| RP007            | On | 30/04/2016 |        |            | 100.00000 | 14.41192  | 100.00000    | 14.37700       |                   |            | 0.00  | 0                | 0.00          |
| RP008            | On | 30/04/2016 |        |            | 100.00000 | 14.41192  | 100.00000    | 14.37700       |                   |            | 0.00  | 0                | 0.00          |
| RP009            | On | 16/07/2013 |        |            | 100.00000 | 60.82014  | 100.00000    | 60.55268       |                   |            | 0.00  | 0                | 0.00          |
| RP010            | On | 23/08/2013 |        |            | 100.00000 | 51.14869  | 100.00000    | 50.92376       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RPG01            | On | 28/02/2014 | Spot Bond |        |            | 100.00000 | 38.70927  | 100.00000    | 38.61446       |                   |            | 0.00  | 0                | 0.00          |
| RPG01U           | On | 25/02/2014 | Spot Bond |        |            | 100.00000 | 34.16010  | 100.00000    | 34.09247       |                   |            | 0.00  | 0                | 0.00          |
| RPG02            | On | 25/11/2014 | Spot Bond |        |            | 100.00000 | 20.91413  | 100.00000    | 20.86346       |                   |            | 0.00  | 0                | 0.00          |
| RPI01            | On | 22/07/2016 | Spot Bond |        |            | 5.25000   | 100.62155 | 5.25000      | 100.60737      |                   |            | 0.00  | 0                | 0.00          |
| RPP01U           | On | 31/08/2018 | Spot Bond |        |            | 100.00000 | 0.59611   | 100.00000    | 0.59465        |                   |            | 0.00  | 0                | 0.00          |
| RPP02U           | On | 12/09/2012 | Spot Bond |        |            | 100.00000 | 97.85523  | 100.00000    | 97.59358       |                   |            | 0.00  | 0                | 0.00          |
| RPP03U           | On | 10/10/2012 | Spot Bond |        |            | 100.00000 | 91.02244  | 100.00000    | 90.79602       |                   |            | 0.00  | 0                | 0.00          |
| RPP04U           | On | 07/10/2016 | Spot Bond |        |            | 100.00000 | 2.59824   | 100.00000    | 2.59194        |                   |            | 0.00  | 0                | 0.00          |
| RPP05U           | On | 21/01/2013 | Spot Bond |        |            | 100.00000 | 90.90909  | 100.00000    | 90.72978       |                   |            | 0.00  | 0                | 0.00          |
| RW21             | On | 21/04/2021 | Spot Bond |        |            | 100.00000 | 13.55833  | 100.00000    | 13.52832       |                   |            | 0.00  | 0                | 6,100,000.00  |
| SBC2             | On | 28/04/2016 | Spot Bond |        |            | 100.00000 | 7.98494   | 100.00000    | 7.96979        |                   |            | 0.00  | 0                | 0.00          |
| SBC3             | On | 06/09/2012 | Spot Bond |        |            | 100.00000 | 99.45504  | 100.00000    | 99.18478       |                   |            | 0.00  | 0                | 0.00          |
| SBK10            | On | 19/11/2012 | Spot Bond |        |            | 100.00000 | 83.95620  | 100.00000    | 83.76626       |                   |            | 0.00  | 0                | 0.00          |
| SBK12            | On | 24/11/2016 | Spot Bond |        |            | 100.00000 | 16.48773  | 100.00000    | 16.45143       |                   |            | 0.00  | 0                | 32,200,000.00 |
| SBK13            | On | 24/11/2016 | Spot Bond |        |            | 100.00000 | 9.61615   | 100.00000    | 9.59286        |                   |            | 0.00  | 0                | 0.00          |
| SBK14            | On | 01/12/2017 | Spot Bond |        |            | 8.00000   | 109.47768 | 8.00000      | 109.45421      |                   |            | 0.00  | 0                | 15,000,000.00 |
| SBK15            | On | 23/01/2022 | Spot Bond |        |            | 100.00000 | 7.87952   | 100.00000    | 7.86043        |                   |            | 0.00  | 0                | 0.00          |
| SBK16            | On | 15/03/2023 | Spot Bond |        |            | 100.00000 | 9.37316   | 100.00000    | 9.35046        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBK17            | On | 31/07/2024 | Spot Bond |        |            | 100.00000 | 9.38710   | 100.00000    | 9.35747        |                   |            | 0.00  | 0                | 5,000,000.00  |
| SBK7             | On | 24/05/2015 | Spot Bond |        |            | 100.00000 | 22.03887  | 100.00000    | 21.99035       |                   |            | 0.00  | 0                | 18,100,000.00 |
| SBK8             | On | 10/04/2013 | Spot Bond |        |            | 100.00000 | 67.86510  | 100.00000    | 67.71489       |                   |            | 0.00  | 0                | 2,700,000.00  |
| SBK9             | On | 10/04/2018 | Spot Bond |        |            | 100.00000 | 12.61181  | 100.00000    | 12.58390       |                   |            | 0.00  | 0                | 7,500,000.00  |
| SBK111           | On | 09/04/2014 | Spot Bond |        |            | 5.75000   | 123.09524 | 5.75000      | 123.06619      |                   |            | 0.00  | 0                | 0.00          |
| SBN18            | On | 14/09/2013 | Spot Bond |        |            | 100.00000 | 46.66635  | 100.00000    | 46.56363       |                   |            | 0.00  | 0                | 0.00          |
| SBN20            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 65.30264  | 100.00000    | 65.15812       |                   |            | 0.00  | 0                | 0.00          |
| SBN27            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 27.17715  | 100.00000    | 27.11732       |                   |            | 0.00  | 0                | 0.00          |
| SBN29            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 27.17715  | 100.00000    | 27.11732       |                   |            | 0.00  | 0                | 0.00          |
| SBN31            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 27.17715  | 100.00000    | 27.11732       |                   |            | 0.00  | 0                | 0.00          |
| SBN32            | On | 19/03/2013 | Spot Bond |        |            | 100.00000 | 67.74822  | 100.00000    | 67.59908       |                   |            | 0.00  | 0                | 0.00          |
| SBN33            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 13.63162  | 100.00000    | 13.60161       |                   |            | 0.00  | 0                | 0.00          |
| SBN34            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 27.17715  | 100.00000    | 27.11732       |                   |            | 0.00  | 0                | 0.00          |
| SBN35            | On | 15/09/2015 | Spot Bond |        |            | 100.00000 | 27.17715  | 100.00000    | 27.11732       |                   |            | 0.00  | 0                | 0.00          |
| SBN36            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |            | 0.00  | 0                | 0.00          |
| SBN42            | On | 31/03/2013 | Spot Bond |        |            | 100.00000 | 67.85150  | 100.00000    | 67.70132       |                   |            | 0.00  | 0                | 0.00          |
| SBN45            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 9.49730   | 100.00000    | 9.47429        |                   |            | 0.00  | 0                | 0.00          |
| SBN49            | On | 02/06/2014 | Spot Bond |        |            | 100.00000 | 27.11031  | 100.00000    | 27.04392       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBN50            | On | 23/09/2014 | Spot Bond |        |            | 100.00000 | 25.12145  | 100.00000    | 25.06059       |                   |            | 0.00  | 0                | 0.00          |
| SBN51            | On | 03/10/2016 | Spot Bond |        |            | 100.00000 | 11.05684  | 100.00000    | 11.03006       |                   |            | 0.00  | 0                | 0.00          |
| SBN52            | On | 03/07/2013 | Spot Bond |        |            | 100.00000 | 64.26124  | 100.00000    | 64.10556       |                   |            | 0.00  | 0                | 0.00          |
| SBR003           | On | 05/11/2013 | Spot Bond |        |            | 100.00000 | 39.48924  | 100.00000    | 39.39357       |                   |            | 0.00  | 0                | 0.00          |
| SBS13            | On | 22/09/2017 | Spot Bond |        |            | 100.00000 | 14.34921  | 100.00000    | 14.31763       |                   |            | 0.00  | 0                | 0.00          |
| SBS14            | On | 07/02/2014 | Spot Bond |        |            | 100.00000 | 39.47802  | 100.00000    | 39.38239       |                   |            | 0.00  | 0                | 0.00          |
| SBS15            | On | 26/04/2016 | Spot Bond |        |            | 100.00000 | 10.60108  | 100.00000    | 10.57540       |                   |            | 0.00  | 0                | 0.00          |
| SBS16            | On | 22/09/2018 | Spot Bond |        |            | 100.00000 | 8.92180   | 100.00000    | 8.90018        |                   |            | 0.00  | 0                | 0.00          |
| SBS17            | On | 23/06/2018 | Spot Bond |        |            | 100.00000 | 0.90604   | 100.00000    | 0.90404        |                   |            | 0.00  | 0                | 0.00          |
| SBS18            | On | 23/06/2018 | Spot Bond |        |            | 100.00000 | 9.43249   | 100.00000    | 9.40964        |                   |            | 0.00  | 0                | 0.00          |
| SBS19            | On | 23/06/2021 | Spot Bond |        |            | 100.00000 | 12.03863  | 100.00000    | 12.01198       |                   |            | 0.00  | 0                | 0.00          |
| SBS20            | On | 15/05/2026 | Spot Bond |        |            | 10.05000  | 103.02931 | 10.05000     | 103.00185      |                   |            | 0.00  | 0                | 0.00          |
| SBS21            | On | 15/05/2026 | Spot Bond |        |            | 100.00000 | 8.94323   | 100.00000    | 8.91531        |                   |            | 0.00  | 0                | 0.00          |
| SBS22            | On | 23/05/2015 | Spot Bond |        |            | 100.00000 | 19.23099  | 100.00000    | 19.18441       |                   |            | 0.00  | 0                | 0.00          |
| SBS23            | On | 23/05/2017 | Spot Bond |        |            | 100.00000 | 9.26092   | 100.00000    | 9.23201        |                   |            | 0.00  | 0                | 0.00          |
| SBS24            | On | 23/05/2019 | Spot Bond |        |            | 100.00000 | 7.21759   | 100.00000    | 7.20011        |                   |            | 0.00  | 0                | 0.00          |
| SBS25            | On | 24/05/2019 | Spot Bond |        |            | 8.00000   | 104.61495 | 8.00000      | 104.59999      |                   |            | 0.00  | 0                | 4,000,000.00  |
| SBS3             | On | 25/05/2026 | Spot Bond |        |            | 100.00000 | 10.26802  | 100.00000    | 10.24542       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|---------------|
| SBS4             | On | 16/11/2021 | Spot Bond |        |            | 100.00000 | 11.03582  | 100.00000    | 11.01153       |                   |            | 0.00              | 0                | 1,600,000.00  |
| SBS7             | On | 26/03/2013 | Spot Bond |        |            | 100.00000 | 72.24863  | 100.00000    | 72.08960       |                   |            | 0.00              | 0                | 0.00          |
| SBS9             | On | 07/07/2016 | Spot Bond |        |            | 100.00000 | 16.94172  | 100.00000    | 16.90443       |                   |            | 0.00              | 0                | 4,400,000.00  |
| SBSI10           | On | 03/07/2013 | Spot Bond |        |            | 100.00000 | 62.48961  | 100.00000    | 62.34700       |                   |            | 0.00              | 0                | 0.00          |
| SBSI11           | On | 07/12/2023 | Spot Bond |        |            | 100.00000 | 6.70915   | 100.00000    | 6.69430        |                   |            | 0.00              | 0                | 200,000.00    |
| SBSI12           | On | 31/01/2017 | Spot Bond |        |            | 100.00000 | 5.44000   | 100.00000    | 5.42802        |                   |            | 0.00              | 0                | 700,000.00    |
| SCM107           | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 12.28044  | 100.00000    | 12.25068       |                   |            | 0.00              | 0                | 0.00          |
| SCM220           | On | 20/01/2013 | Spot Bond |        |            | 100.00000 | 80.39796  | 100.00000    | 80.23844       |                   |            | 0.00              | 0                | 0.00          |
| SCM221           | On | 17/02/2013 | Spot Bond |        |            | 100.00000 | 68.73823  | 100.00000    | 68.60902       |                   |            | 0.00              | 0                | 0.00          |
| SHF01            | On | 15/12/2016 | Spot Bond |        |            | 100.00000 | 2.74064   | 100.00000    | 2.73401        |                   |            | 0.00              | 0                | 0.00          |
| SHI02            | On | 01/10/2021 | Spot Bond |        |            | 100.00000 | 0.04396   | 100.00000    | 0.04385        |                   |            | 0.00              | 0                | 0.00          |
| SHPCBL           | On | 03/04/2017 | Spot Bond |        |            | 6.50000   | 100.73477 | 6.50000      | 100.72297      |                   |            | 0.00              | 0                | 0.00          |
| SHS01            | On | 15/12/2016 | Spot Bond |        |            | 100.00000 | 10.21142  | 100.00000    | 12.10381       |                   |            | 0.00              | 0                | 49,000,000.00 |
| SHS02            | On | 29/06/2013 | Spot Bond |        |            | 100.00000 | 64.14138  | 100.00000    | 63.98599       |                   |            | 0.00              | 0                | 0.00          |
| SHS03            | On | 29/06/2015 | Spot Bond |        |            | 100.00000 | 17.96148  | 100.00000    | 17.91796       |                   |            | 0.00              | 0                | 0.00          |
| SHS04            | On | 29/06/2017 | Spot Bond |        |            | 100.00000 | 10.86131  | 100.00000    | 10.83500       |                   |            | 0.00              | 0                | 0.00          |
| SHS05            | On | 29/06/2017 | Spot Bond |        |            | 8.75000   | 102.52130 | 8.75000      | 102.50520      |                   |            | 0.00              | 0                | 800,000.00    |
| SLI1             | On | 15/08/2013 | Spot Bond |        |            | 100.00000 | 51.98583  | 100.00000    | 51.87139       |                   |            | 24,899,000,000.00 | 248,990          | 87,271,299.00 |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| SLI2             | On | 15/08/2016 | Spot Bond |        |            | 100.00000 | 13.75893  | 100.00000    | 13.72864       |                   |                    | 0.00      | 0                | 8,200,000.00  |
| SMF1             | On | 27/06/2013 | Spot Bond |        |            | 100.00000 | 57.83204  | 100.00000    | 57.70404       |                   |                    | 0.00      | 0                | 0.00          |
| SNT01            | On | 15/09/2017 | Spot Bond |        |            | 100.00000 | 13.63162  | 100.00000    | 13.60161       |                   | 460,000,000,000.00 | 4,600,000 | 4,600,000        | 12,600,000.00 |
| SPDA1            | On | 21/08/2014 | Spot Bond |        |            | 100.00000 | 26.82619  | 100.00000    | 26.76120       |                   |                    | 0.00      | 0                | 0.00          |
| SPDA2            | On | 21/08/2016 | Spot Bond |        |            | 100.00000 | 10.10292  | 100.00000    | 10.07845       |                   |                    | 0.00      | 0                | 0.00          |
| SPDA3            | On | 21/08/2015 | Spot Bond |        |            | 100.00000 | 14.86801  | 100.00000    | 14.83199       |                   |                    | 0.00      | 0                | 0.00          |
| SPDA4            | On | 21/08/2017 | Spot Bond |        |            | 100.00000 | 8.14401   | 100.00000    | 8.12429        |                   |                    | 0.00      | 0                | 0.00          |
| SSA01            | On | 28/06/2016 | Spot Bond |        |            | 100.00000 | 15.29536  | 100.00000    | 15.26152       |                   |                    | 0.00      | 0                | 0.00          |
| SSA02            | On | 20/04/2015 | Spot Bond |        |            | 100.00000 | 18.04572  | 100.00000    | 17.98938       |                   |                    | 0.00      | 0                | 0.00          |
| SSN001           | On | 01/03/2017 | Spot Bond |        |            | 100.00000 | 9.75214   | 100.00000    | 9.72825        |                   |                    | 0.00      | 0                | 0.00          |
| SSN002           | On | 26/03/2017 | Spot Bond |        |            | 100.00000 | 10.76544  | 100.00000    | 10.73935       |                   |                    | 0.00      | 0                | 0.00          |
| SSN003           | On | 25/04/2017 | Spot Bond |        |            | 100.00000 | 10.78752  | 100.00000    | 10.75384       |                   |                    | 0.00      | 0                | 0.00          |
| SSN004           | On | 31/03/2021 | Spot Bond |        |            | 100.00000 | 9.55595   | 100.00000    | 9.53131        |                   |                    | 0.00      | 0                | 0.00          |
| SSN005           | On | 31/03/2021 | Spot Bond |        |            | 6.75000   | 102.76575 | 6.75000      | 102.74238      |                   |                    | 0.00      | 0                | 0.00          |
| SSN006           | On | 21/12/2014 | Spot Bond |        |            | 100.00000 | 23.54952  | 100.00000    | 23.51252       |                   |                    | 0.00      | 0                | 0.00          |
| SSN007           | On | 15/01/2020 | Spot Bond |        |            | 7.25000   | 100.99186 | 7.25000      | 100.97232      |                   |                    | 0.00      | 0                | 0.00          |
| SSN008           | On | 18/06/2017 | Spot Bond |        |            | 100.00000 | 10.11092  | 100.00000    | 10.07935       |                   |                    | 0.00      | 0                | 0.00          |
| SSN009           | On | 15/09/2017 | Spot Bond |        |            | 8.75000   | 101.49519 | 8.75000      | 101.43725      |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSN010 On        | 15/09/2015 | Spot Bond |        |            | 13.50000  | 105.73219 | 13.50000     | 105.64016      |                   |            | 0.00  | 0                | 0.00          |
| SSN011 On        | 31/01/2025 | Spot Bond |        |            | 100.00000 | 2.25457   | 100.00000    | 2.24563        |                   |            | 0.00  | 0                | 0.00          |
| SYN860 On        | 25/11/2012 | Spot Bond |        |            | 100.00000 | 81.65548  | 100.00000    | 81.47321       |                   |            | 0.00  | 0                | 0.00          |
| SYN861 On        | 22/11/2012 | Spot Bond |        |            | 100.00000 | 82.20721  | 100.00000    | 82.02247       |                   |            | 0.00  | 0                | 0.00          |
| SYN867 On        | 19/01/2013 | Spot Bond |        |            | 100.00000 | 72.70916  | 100.00000    | 72.56461       |                   |            | 0.00  | 0                | 0.00          |
| SYN869 On        | 19/01/2013 | Spot Bond |        |            | 100.00000 | 72.70916  | 100.00000    | 72.56461       |                   |            | 0.00  | 0                | 0.00          |
| SYN870 On        | 20/01/2013 | Spot Bond |        |            | 100.00000 | 72.56461  | 100.00000    | 72.42063       |                   |            | 0.00  | 0                | 0.00          |
| SYN872 On        | 13/02/2013 | Spot Bond |        |            | 100.00000 | 69.25996  | 100.00000    | 69.12879       |                   |            | 0.00  | 0                | 0.00          |
| SYN873 On        | 14/02/2013 | Spot Bond |        |            | 100.00000 | 69.12879  | 100.00000    | 68.99811       |                   |            | 0.00  | 0                | 0.00          |
| SYN874 On        | 16/02/2013 | Spot Bond |        |            | 100.00000 | 68.86792  | 100.00000    | 68.73823       |                   |            | 0.00  | 0                | 0.00          |
| SYN875 On        | 16/02/2013 | Spot Bond |        |            | 100.00000 | 68.86792  | 100.00000    | 68.73823       |                   |            | 0.00  | 0                | 0.00          |
| SYN876 On        | 20/02/2013 | Spot Bond |        |            | 100.00000 | 68.35206  | 100.00000    | 68.22430       |                   |            | 0.00  | 0                | 0.00          |
| SYN878 On        | 21/02/2013 | Spot Bond |        |            | 100.00000 | 68.22430  | 100.00000    | 68.09701       |                   |            | 0.00  | 0                | 0.00          |
| SYN880 On        | 23/02/2013 | Spot Bond |        |            | 100.00000 | 67.97020  | 100.00000    | 67.84387       |                   |            | 0.00  | 0                | 0.00          |
| SYN881 On        | 23/02/2013 | Spot Bond |        |            | 100.00000 | 67.97020  | 100.00000    | 67.84387       |                   |            | 0.00  | 0                | 0.00          |
| SYN882 On        | 27/02/2013 | Spot Bond |        |            | 100.00000 | 67.46765  | 100.00000    | 67.34317       |                   |            | 0.00  | 0                | 0.00          |
| SYN887 On        | 17/02/2013 | Spot Bond |        |            | 100.00000 | 68.73823  | 100.00000    | 68.60902       |                   |            | 0.00  | 0                | 0.00          |
| SYN911 On        | 19/07/2013 | Spot Bond |        |            | 100.00000 | 49.33635  | 100.00000    | 49.22686       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN913 On        | 19/07/2013 | Spot Bond |        |            | 100.00000 | 49.33635  | 100.00000    | 49.22686       |                   |            | 0.00  | 0                | 0.00          |
| SYN923 On        | 21/08/2013 | Spot Bond |        |            | 100.00000 | 45.84858  | 100.00000    | 45.74683       |                   |            | 0.00  | 0                | 0.00          |
| SYN924 On        | 22/08/2013 | Spot Bond |        |            | 100.00000 | 45.74683  | 100.00000    | 45.64530       |                   |            | 0.00  | 0                | 0.00          |
| SYN925 On        | 23/08/2013 | Spot Bond |        |            | 100.00000 | 45.64530  | 100.00000    | 45.54400       |                   |            | 0.00  | 0                | 0.00          |
| SYN927 On        | 18/09/2012 | Spot Bond |        |            | 100.00000 | 96.30607  | 100.00000    | 96.05263       |                   |            | 0.00  | 0                | 0.00          |
| SYN928 On        | 19/07/2013 | Spot Bond |        |            | 100.00000 | 49.33635  | 100.00000    | 49.22686       |                   |            | 0.00  | 0                | 0.00          |
| SYN929 On        | 19/07/2013 | Spot Bond |        |            | 100.00000 | 49.33635  | 100.00000    | 49.22686       |                   |            | 0.00  | 0                | 0.00          |
| SYN930 On        | 01/10/2012 | Spot Bond |        |            | 100.00000 | 93.11224  | 100.00000    | 92.87532       |                   |            | 0.00  | 0                | 0.00          |
| SYN931 On        | 16/10/2012 | Spot Bond |        |            | 100.00000 | 89.68059  | 100.00000    | 89.46078       |                   |            | 0.00  | 0                | 0.00          |
| SYN933 On        | 19/10/2012 | Spot Bond |        |            | 100.00000 | 89.02439  | 100.00000    | 88.80779       |                   |            | 0.00  | 0                | 0.00          |
| SYN934 On        | 01/10/2012 | Spot Bond |        |            | 100.00000 | 93.11224  | 100.00000    | 92.87532       |                   |            | 0.00  | 0                | 0.00          |
| SYN935 On        | 05/11/2012 | Spot Bond |        |            | 100.00000 | 85.48009  | 100.00000    | 85.28037       |                   |            | 0.00  | 0                | 0.00          |
| SYN936 On        | 13/11/2012 | Spot Bond |        |            | 100.00000 | 83.90805  | 100.00000    | 83.71560       |                   |            | 0.00  | 0                | 0.00          |
| SYN937 On        | 14/11/2012 | Spot Bond |        |            | 100.00000 | 83.71560  | 100.00000    | 83.52403       |                   |            | 0.00  | 0                | 0.00          |
| SYN938 On        | 16/11/2012 | Spot Bond |        |            | 100.00000 | 83.33333  | 100.00000    | 83.14351       |                   |            | 0.00  | 0                | 0.00          |
| SYN939 On        | 16/11/2012 | Spot Bond |        |            | 100.00000 | 83.33333  | 100.00000    | 83.14351       |                   |            | 0.00  | 0                | 0.00          |
| SYN940 On        | 20/09/2012 | Spot Bond |        |            | 100.00000 | 95.80052  | 100.00000    | 95.54974       |                   |            | 0.00  | 0                | 0.00          |
| SYN941 On        | 20/11/2012 | Spot Bond |        |            | 100.00000 | 82.57919  | 100.00000    | 82.39278       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN942           | On | 20/11/2012 |        |            | 100.00000 | 82.57919  | 100.00000    | 82.39278       |                   |            | 0.00  | 0                | 0.00          |
| SYN943           | On | 16/11/2012 |        |            | 100.00000 | 83.33333  | 100.00000    | 83.14351       |                   |            | 0.00  | 0                | 0.00          |
| SYN944           | On | 22/11/2012 |        |            | 100.00000 | 82.20721  | 100.00000    | 82.02247       |                   |            | 0.00  | 0                | 0.00          |
| SYN945           | On | 23/11/2012 |        |            | 100.00000 | 82.02247  | 100.00000    | 81.83857       |                   |            | 0.00  | 0                | 0.00          |
| SYN946           | On | 27/11/2012 |        |            | 100.00000 | 81.29176  | 100.00000    | 81.11111       |                   |            | 0.00  | 0                | 0.00          |
| SZ18             | On | 30/09/2015 |        |            | 100.00000 | 24.95213  | 100.00000    | 24.89691       |                   |            | 0.00  | 0                | 0.00          |
| SZ25             | On | 30/09/2025 |        |            | 100.00000 | 12.74655  | 100.00000    | 12.71834       |                   |            | 0.00  | 0                | 0.00          |
| T018             | On | 15/07/2014 |        |            | 100.00000 | 31.75518  | 100.00000    | 31.68528       |                   |            | 0.00  | 0                | 0.00          |
| TFS06            | On | 20/03/2014 |        |            | 100.00000 | 37.95729  | 100.00000    | 37.87373       |                   |            | 0.00  | 0                | 0.00          |
| TFS100           | On | 22/01/2013 |        |            | 100.00000 | 72.27723  | 100.00000    | 72.13439       |                   |            | 0.00  | 0                | 0.00          |
| TFS101           | On | 06/02/2013 |        |            | 100.00000 | 70.19231  | 100.00000    | 70.05758       |                   |            | 0.00  | 0                | 0.00          |
| TFS73            | On | 11/02/2013 |        |            | 6.27500   | 100.28246 | 6.27500      | 100.26556      |                   |            | 0.00  | 0                | 0.00          |
| TFS77            | On | 12/04/2013 |        |            | 100.00000 | 61.88346  | 100.00000    | 61.73354       |                   |            | 0.00  | 0                | 0.00          |
| TFS78            | On | 18/04/2013 |        |            | 100.00000 | 60.98940  | 100.00000    | 60.84165       |                   |            | 0.00  | 0                | 0.00          |
| TFS83            | On | 28/07/2015 |        |            | 100.00000 | 15.35825  | 100.00000    | 15.32104       |                   |            | 0.00  | 0                | 0.00          |
| TFS84            | On | 28/07/2016 |        |            | 8.00000   | 103.18890 | 8.00000      | 103.16692      |                   |            | 0.00  | 0                | 0.00          |
| TFS88            | On | 08/02/2013 |        |            | 100.00000 | 69.92337  | 100.00000    | 69.78967       |                   |            | 0.00  | 0                | 0.00          |
| TFS90            | On | 05/03/2013 |        |            | 6.27000   | 99.98309  | 6.27000      | 99.96619       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TFS93            | On | 17/02/2014 | Spot Bond |        |            | 100.00000 | 38.68644  | 100.00000    | 38.60985       |                   |            | 0.00  | 0                | 0.00          |
| TFS97            | On | 14/11/2013 | Spot Bond |        |            | 100.00000 | 37.98188  | 100.00000    | 37.86330       |                   |            | 0.00  | 0                | 0.00          |
| TFS98            | On | 14/09/2012 | Spot Bond |        |            | 100.00000 | 97.33333  | 100.00000    | 97.07447       |                   |            | 0.00  | 0                | 0.00          |
| TFS99            | On | 23/10/2012 | Spot Bond |        |            | 100.00000 | 88.16425  | 100.00000    | 87.95181       |                   |            | 0.00  | 0                | 0.00          |
| TH10A1           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 8.04646   | 100.00000    | 8.02134        |                   |            | 0.00  | 0                | 0.00          |
| TH10A2           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 8.27886   | 100.00000    | 8.25301        |                   |            | 0.00  | 0                | 0.00          |
| TH10A3           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 8.70360   | 100.00000    | 8.68444        |                   |            | 0.00  | 0                | 0.00          |
| TH10B1           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 8.77849   | 100.00000    | 8.75109        |                   |            | 0.00  | 0                | 0.00          |
| TH10C1           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 9.84748   | 100.00000    | 9.81673        |                   |            | 0.00  | 0                | 0.00          |
| TH10D1           | On | 18/10/2038 | Spot Bond |        |            | 100.00000 | 14.26287  | 100.00000    | 14.21834       |                   |            | 0.00  | 0                | 0.00          |
| TH7A2A           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 90.60857  | 100.00000    | 90.38758       |                   |            | 0.00  | 0                | 0.00          |
| TH9A10           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 11.62175  | 100.00000    | 11.59360       |                   |            | 0.00  | 0                | 0.00          |
| THE7A1           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 90.54275  | 100.00000    | 90.32192       |                   |            | 0.00  | 0                | 0.00          |
| THE7A3           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 91.44187  | 100.00000    | 91.21884       |                   |            | 0.00  | 0                | 20,000.00     |
| THE7B            | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 90.73128  | 100.00000    | 90.50998       |                   |            | 0.00  | 0                | 0.00          |
| THE7C            | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 90.97670  | 100.00000    | 90.75480       |                   |            | 0.00  | 0                | 0.00          |
| THE8A1           | On | 18/04/2036 | Spot Bond |        |            | 100.00000 | 7.10595   | 100.00000    | 7.08874        |                   |            | 0.00  | 0                | 0.00          |
| THE8A2           | On | 18/04/2036 | Spot Bond |        |            | 100.00000 | 7.61152   | 100.00000    | 7.59308        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| THE8A3 On        | 18/04/2036 | Spot Bond |        |            | 100.00000 | 7.94855   | 100.00000    | 7.92930        |                   |            | 0.00  | 0                | 0.00          |
| THE8B1 On        | 18/04/2036 | Spot Bond |        |            | 100.00000 | 8.62264   | 100.00000    | 8.60175        |                   |            | 0.00  | 0                | 0.00          |
| THE8C1 On        | 18/04/2036 | Spot Bond |        |            | 100.00000 | 9.07203   | 100.00000    | 9.05004        |                   |            | 0.00  | 0                | 0.00          |
| THE8D1 On        | 18/04/2036 | Spot Bond |        |            | 100.00000 | 13.83554  | 100.00000    | 13.80203       |                   |            | 0.00  | 0                | 0.00          |
| THE9A1 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 11.30740  | 100.00000    | 11.28001       |                   |            | 0.00  | 0                | 0.00          |
| THE9A2 On        | 18/01/2016 | Spot Bond |        |            | 100.00000 | 13.52866  | 100.00000    | 13.49589       |                   |            | 0.00  | 0                | 0.00          |
| THE9A3 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 11.56756  | 100.00000    | 11.53953       |                   |            | 0.00  | 0                | 0.00          |
| THE9A5 On        | 18/07/2039 | Spot Bond |        |            | 100.00000 | 7.78003   | 100.00000    | 7.76118        |                   |            | 0.00  | 0                | 0.00          |
| THE9A6 On        | 18/07/2039 | Spot Bond |        |            | 100.00000 | 7.89239   | 100.00000    | 7.87326        |                   |            | 0.00  | 0                | 0.00          |
| THE9A7 On        | 18/07/2039 | Spot Bond |        |            | 100.00000 | 7.94855   | 100.00000    | 7.92930        |                   |            | 0.00  | 0                | 0.00          |
| THE9A8 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 11.39412  | 100.00000    | 11.36652       |                   |            | 0.00  | 0                | 0.00          |
| THE9A9 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 11.56756  | 100.00000    | 11.53953       |                   |            | 0.00  | 0                | 0.00          |
| THE9B1 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 12.16372  | 100.00000    | 12.13425       |                   |            | 0.00  | 0                | 0.00          |
| THE9B2 On        | 18/07/2039 | Spot Bond |        |            | 100.00000 | 8.51029   | 100.00000    | 8.48967        |                   |            | 0.00  | 0                | 0.00          |
| THE9B3 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 12.16372  | 100.00000    | 12.13425       |                   |            | 0.00  | 0                | 0.00          |
| THE9C1 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 13.03088  | 100.00000    | 12.99930       |                   |            | 0.00  | 0                | 0.00          |
| THE9C2 On        | 18/07/2039 | Spot Bond |        |            | 100.00000 | 9.63376   | 100.00000    | 9.61042        |                   |            | 0.00  | 0                | 0.00          |
| THE9C3 On        | 18/07/2016 | Spot Bond |        |            | 100.00000 | 12.97667  | 100.00000    | 12.94525       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value             | Contracts Traded | Open Interest    |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| THE9D1           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 17.31245  | 100.00000    | 17.27050       |                   |            | 0.00              | 0                | 0.00             |
| THE9D2           | On | 18/07/2039 | Spot Bond |        |            | 100.00000 | 14.12765  | 100.00000    | 14.09342       |                   |            | 0.00              | 0                | 0.00             |
| THE9D3           | On | 18/07/2016 | Spot Bond |        |            | 100.00000 | 17.47504  | 100.00000    | 17.43270       |                   |            | 0.00              | 0                | 0.00             |
| TL13             | On | 31/12/2013 | Spot Bond |        |            | 100.00000 | 43.82614  | 100.00000    | 43.71997       |                   |            | 0.00              | 0                | 0.00             |
| TL15             | On | 29/04/2015 | Spot Bond |        |            | 100.00000 | 26.07270  | 100.00000    | 26.01500       |                   |            | 0.00              | 0                | 4,000,000.00     |
| TL20             | On | 22/02/2020 | Spot Bond |        |            | 6.00000   | 103.15318 | 6.00000      | 103.13676      |                   |            | 0.00              | 0                | 0.00             |
| TN17             | On | 14/11/2017 | Spot Bond |        |            | 100.00000 | 13.21128  | 100.00000    | 13.18220       |                   |            | 0.00              | 0                | 1,003,800,000.00 |
| TN20             | On | 17/09/2020 | Spot Bond |        |            | 100.00000 | 15.43762  | 100.00000    | 15.40364       |                   |            | 20,449,400,000.00 | 204,494          | 302,423,570.00   |
| TN23             | On | 06/11/2023 | Spot Bond |        |            | 100.00000 | 14.11050  | 100.00000    | 14.07943       |                   |            | 26,940,900,000.00 | 269,409          | 200,089,803.00   |
| TN25             | On | 19/08/2025 | Spot Bond |        |            | 100.00000 | 9.84340   | 100.00000    | 9.82173        |                   |            | 0.00              | 0                | 215,700,000.00   |
| TN27             | On | 14/11/2027 | Spot Bond |        |            | 100.00000 | 11.41690  | 100.00000    | 11.39178       |                   |            | 0.00              | 0                | 28,200,000.00    |
| TORQ1            | On | 15/04/2022 | Spot Bond |        |            | 100.00000 | 6.80171   | 100.00000    | 6.76972        |                   |            | 0.00              | 0                | 0.00             |
| TORQ2            | On | 15/04/2022 | Spot Bond |        |            | 100.00000 | 6.96188   | 100.00000    | 6.92913        |                   |            | 0.00              | 0                | 0.00             |
| TORQ3            | On | 15/04/2022 | Spot Bond |        |            | 100.00000 | 7.16475   | 100.00000    | 7.13105        |                   |            | 0.00              | 0                | 0.00             |
| TORQ4            | On | 15/04/2022 | Spot Bond |        |            | 100.00000 | 7.18610   | 100.00000    | 7.15231        |                   |            | 0.00              | 0                | 0.00             |
| TORQ5            | On | 15/04/2022 | Spot Bond |        |            | 100.00000 | 8.18979   | 100.00000    | 8.15127        |                   |            | 0.00              | 0                | 0.00             |
| TORQ6            | On | 15/04/2022 | Spot Bond |        |            | 100.00000 | 13.92895  | 100.00000    | 13.86343       |                   |            | 0.00              | 0                | 0.00             |
| TR30             | On | 31/12/2099 | Spot Bond |        |            | 10.00000  | 100.11071 | 10.00000     | 100.08302      |                   |            | 0.00              | 0                | 0.00             |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TR31             | On | 31/12/2099 | Spot Bond |        |            | 9.75000   | 100.10795 | 9.75000      | 100.08096      |                   |            | 0.00  | 0                | 0.00          |
| TR32             | On | 31/12/2099 | Spot Bond |        |            | 100.00000 | 10.10730  | 100.00000    | 10.08036       |                   |            | 0.00  | 0                | 0.00          |
| TSP116           | On | 09/02/2013 | Spot Bond |        |            | 100.00000 | 69.78967  | 100.00000    | 69.65649       |                   |            | 0.00  | 0                | 0.00          |
| TSP117           | On | 23/02/2013 | Spot Bond |        |            | 100.00000 | 67.97020  | 100.00000    | 67.84387       |                   |            | 0.00  | 0                | 0.00          |
| TSP121           | On | 02/09/2012 | Spot Bond |        |            | 100.00000 | 50.00002  | 100.00000    | 50.00001       |                   |            | 0.00  | 0                | 0.00          |
| TSP125           | On | 23/08/2013 | Spot Bond |        |            | 100.00000 | 51.15250  | 100.00000    | 51.05545       |                   |            | 0.00  | 0                | 0.00          |
| TSP128           | On | 07/02/2013 | Spot Bond |        |            | 100.00000 | 70.05758  | 100.00000    | 69.92337       |                   |            | 0.00  | 0                | 0.00          |
| TSP129           | On | 07/03/2013 | Spot Bond |        |            | 100.00000 | 70.50954  | 100.00000    | 70.37577       |                   |            | 0.00  | 0                | 0.00          |
| TSP130           | On | 18/10/2012 | Spot Bond |        |            | 100.00000 | 89.24205  | 100.00000    | 89.02439       |                   |            | 0.00  | 0                | 0.00          |
| TSP131           | On | 03/05/2013 | Spot Bond |        |            | 100.00000 | 63.27581  | 100.00000    | 63.15576       |                   |            | 0.00  | 0                | 0.00          |
| TSP132           | On | 29/11/2012 | Spot Bond |        |            | 100.00000 | 80.93126  | 100.00000    | 80.75221       |                   |            | 0.00  | 0                | 0.00          |
| TSP133           | On | 03/01/2013 | Spot Bond |        |            | 100.00000 | 75.10288  | 100.00000    | 74.94867       |                   |            | 0.00  | 0                | 0.00          |
| TSP134           | On | 27/06/2013 | Spot Bond |        |            | 100.00000 | 57.00029  | 100.00000    | 56.89214       |                   |            | 0.00  | 0                | 0.00          |
| TSP135           | On | 07/02/2013 | Spot Bond |        |            | 100.00000 | 70.05758  | 100.00000    | 69.92337       |                   |            | 0.00  | 0                | 0.00          |
| UG21             | On | 02/03/2021 | Spot Bond |        |            | 100.00000 | 10.83909  | 100.00000    | 10.81484       |                   |            | 0.00  | 0                | 0.00          |
| UTR02            | On | 21/11/2012 | Spot Bond |        |            | 100.00000 | 86.71428  | 100.00000    | 86.51897       |                   |            | 0.00  | 0                | 0.00          |
| UTR041           | On | 19/04/2014 | Spot Bond |        |            | 100.00000 | 29.99164  | 100.00000    | 29.91899       |                   |            | 0.00  | 0                | 0.00          |
| UTR042           | On | 19/04/2016 | Spot Bond |        |            | 100.00000 | 12.40458  | 100.00000    | 12.37453       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value            | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| UTR043           | On | 06/04/2015 | Spot Bond |        |            | 100.00000 | 19.02301  | 100.00000    | 18.97692       |                   |            | 0.00             | 0                | 0.00          |
| UTR40            | On | 10/09/2017 | Spot Bond |        |            | 100.00000 | 16.57733  | 100.00000    | 16.54083       |                   |            | 0.00             | 0                | 0.00          |
| VIP1A2           | On | 07/11/2012 | Spot Bond |        |            | 100.00000 | 86.36844  | 100.00000    | 86.16758       |                   |            | 0.00             | 0                | 0.00          |
| VIP1A5           | On | 07/11/2013 | Spot Bond |        |            | 100.00000 | 40.12563  | 100.00000    | 40.02843       |                   |            | 0.00             | 0                | 0.00          |
| VIP1B2           | On | 07/11/2012 | Spot Bond |        |            | 100.00000 | 86.39503  | 100.00000    | 86.19411       |                   |            | 0.00             | 0                | 0.00          |
| VIP1B3           | On | 07/11/2013 | Spot Bond |        |            | 100.00000 | 40.16504  | 100.00000    | 40.06332       |                   |            | 0.00             | 0                | 0.00          |
| VIP1C2           | On | 07/11/2012 | Spot Bond |        |            | 100.00000 | 86.49075  | 100.00000    | 86.28961       |                   |            | 0.00             | 0                | 0.00          |
| VIP1C3           | On | 07/11/2013 | Spot Bond |        |            | 100.00000 | 40.55737  | 100.00000    | 40.45912       |                   |            | 0.00             | 0                | 0.00          |
| VKE01            | On | 08/05/2015 | Spot Bond |        |            | 100.00000 | 16.84212  | 100.00000    | 16.78953       |                   |            | 0.00             | 0                | 0.00          |
| VKE02            | On | 08/05/2016 | Spot Bond |        |            | 100.00000 | 12.02787  | 100.00000    | 11.99032       |                   |            | 0.00             | 0                | 0.00          |
| VKE03            | On | 08/05/2017 | Spot Bond |        |            | 100.00000 | 9.89159   | 100.00000    | 9.86071        |                   |            | 0.00             | 0                | 0.00          |
| VOD002           | On | 28/02/2013 | Spot Bond |        |            | 100.00000 | 71.16490  | 100.00000    | 71.03384       |                   |            | 0.00             | 0                | 0.00          |
| VOD005           | On | 28/11/2012 | Spot Bond |        |            | 100.00000 | 81.11111  | 100.00000    | 80.93126       |                   |            | 0.00             | 0                | 0.00          |
| VOYT01           | On | 09/09/2015 | Spot Bond |        |            | 100.00000 | 12.38219  | 100.00000    | 12.35877       |                   |            | 0.00             | 0                | 0.00          |
| WS04             | On | 30/05/2016 | Spot Bond |        |            | 100.00000 | 19.70667  | 100.00000    | 19.66329       |                   |            | 4,791,900,000.00 | 47,919           | 65,717,533.00 |
| WS05             | On | 01/08/2018 | Spot Bond |        |            | 100.00000 | 11.49475  | 100.00000    | 11.46850       |                   |            | 0.00             | 0                | 43,898,000.00 |
| WSP1             | On | 28/05/2015 | Spot Bond |        |            | 100.00000 | 21.13067  | 100.00000    | 21.08416       |                   |            | 0.00             | 0                | 14,200,000.00 |
| WSP2             | On | 28/05/2017 | Spot Bond |        |            | 100.00000 | 13.15684  | 100.00000    | 13.12788       |                   |            | 0.00             | 0                | 50,000,000.00 |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| WSP3             | On | 28/05/2019 | Spot Bond |        |            | 100.00000 | 11.58177  | 100.00000    | 11.55627       |                   |            | 0.00  | 0                | 0.00          |
| WSP4             | On | 28/05/2020 | Spot Bond |        |            | 100.00000 | 11.36637  | 100.00000    | 11.34135       |                   |            | 0.00  | 0                | 0.00          |
| WSP5             | On | 28/05/2021 | Spot Bond |        |            | 100.00000 | 11.27064  | 100.00000    | 11.24583       |                   |            | 0.00  | 0                | 27,000,000.00 |
| Z006             | On | 31/08/2013 | Spot Bond |        |            | 100.00000 | 44.84448  | 100.00000    | 44.74414       |                   |            | 0.00  | 0                | 0.00          |
| Z009             | On | 30/11/2013 | Spot Bond |        |            | 100.00000 | 36.65236  | 100.00000    | 36.57124       |                   |            | 0.00  | 0                | 0.00          |
| Z014             | On | 30/06/2015 | Spot Bond |        |            | 100.00000 | 10.15350  | 100.00000    | 10.13115       |                   |            | 0.00  | 0                | 0.00          |
| Z018             | On | 31/03/2014 | Spot Bond |        |            | 100.00000 | 27.97099  | 100.00000    | 27.90908       |                   |            | 0.00  | 0                | 0.00          |
| Z019             | On | 30/06/2014 | Spot Bond |        |            | 100.00000 | 22.84537  | 100.00000    | 22.79508       |                   |            | 0.00  | 0                | 0.00          |
| Z020             | On | 19/10/2015 | Spot Bond |        |            | 100.00000 | 7.94605   | 100.00000    | 7.92846        |                   |            | 0.00  | 0                | 0.00          |
| Z025             | On | 30/11/2014 | Spot Bond |        |            | 100.00000 | 16.30701  | 100.00000    | 16.27112       |                   |            | 0.00  | 0                | 0.00          |
| Z071             | On | 01/07/2015 | Spot Bond |        |            | 100.00000 | 10.13115  | 100.00000    | 10.10885       |                   |            | 0.00  | 0                | 75,000,000.00 |
| Z083             | On | 30/09/2019 | Spot Bond |        |            | 100.00000 | 0.32347   | 100.00000    | 0.32276        |                   |            | 0.00  | 0                | 0.00          |
| ZA001            | On | 01/09/2016 | Spot Bond |        |            | 100.00000 | 6.28571   | 100.00000    | 6.27378        |                   |            | 0.00  | 0                | 0.00          |
| ZA002            | On | 16/08/2024 | Spot Bond |        |            | 100.00000 | 0.02531   | 100.00000    | 0.02526        |                   |            | 0.00  | 0                | 0.00          |
| ZA003            | On | 01/09/2016 | Spot Bond |        |            | 100.00000 | 6.28571   | 100.00000    | 6.27378        |                   |            | 0.00  | 0                | 0.00          |
| ZA004            | On | 12/10/2012 | Spot Bond |        |            | 100.00000 | 90.57072  | 100.00000    | 90.34653       |                   |            | 0.00  | 0                | 0.00          |
| ZA005            | On | 12/10/2012 | Spot Bond |        |            | 100.00000 | 90.57072  | 100.00000    | 90.34653       |                   |            | 0.00  | 0                | 0.00          |
| ZA007            | On | 31/03/2015 | Spot Bond |        |            | 100.00000 | 16.84202  | 100.00000    | 16.81007       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA008            | On | 19/03/2015 | Spot Bond |        |            | 100.00000 | 17.23023  | 100.00000    | 17.19754       |                   |            | 0.00  | 0                | 0.00          |
| ZA009            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 16.15288  | 100.00000    | 16.12223       |                   |            | 0.00  | 0                | 0.00          |
| ZA010            | On | 22/04/2015 | Spot Bond |        |            | 100.00000 | 16.15288  | 100.00000    | 16.12223       |                   |            | 0.00  | 0                | 0.00          |
| ZA011            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 15.31642  | 100.00000    | 15.28736       |                   |            | 0.00  | 0                | 0.00          |
| ZA012            | On | 20/05/2015 | Spot Bond |        |            | 100.00000 | 15.31642  | 100.00000    | 15.28736       |                   |            | 0.00  | 0                | 0.00          |
| ZA013            | On | 18/06/2015 | Spot Bond |        |            | 100.00000 | 14.49572  | 100.00000    | 14.46822       |                   |            | 0.00  | 0                | 0.00          |
| ZA014            | On | 18/06/2015 | Spot Bond |        |            | 100.00000 | 14.49572  | 100.00000    | 14.46822       |                   |            | 0.00  | 0                | 0.00          |
| ZA015            | On | 20/07/2015 | Spot Bond |        |            | 100.00000 | 13.64106  | 100.00000    | 13.61518       |                   |            | 0.00  | 0                | 0.00          |
| ZA016            | On | 20/07/2015 | Spot Bond |        |            | 100.00000 | 13.64106  | 100.00000    | 13.61518       |                   |            | 0.00  | 0                | 0.00          |
| ZA017            | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 12.86119  | 100.00000    | 12.83679       |                   |            | 0.00  | 0                | 0.00          |
| ZA018            | On | 20/08/2015 | Spot Bond |        |            | 100.00000 | 12.86119  | 100.00000    | 12.83679       |                   |            | 0.00  | 0                | 0.00          |
| ZA019            | On | 21/09/2015 | Spot Bond |        |            | 100.00000 | 12.10397  | 100.00000    | 12.08107       |                   |            | 0.00  | 0                | 0.00          |
| ZA020            | On | 21/09/2015 | Spot Bond |        |            | 100.00000 | 12.10397  | 100.00000    | 12.08107       |                   |            | 0.00  | 0                | 0.00          |
| ZA021            | On | 20/10/2015 | Spot Bond |        |            | 100.00000 | 11.45712  | 100.00000    | 11.43545       |                   |            | 0.00  | 0                | 0.00          |
| ZA022            | On | 18/11/2015 | Spot Bond |        |            | 100.00000 | 10.84485  | 100.00000    | 10.82433       |                   |            | 0.00  | 0                | 0.00          |
| ZA023            | On | 20/04/2016 | Spot Bond |        |            | 100.00000 | 8.10717   | 100.00000    | 8.09179        |                   |            | 0.00  | 0                | 0.00          |
| ZA024            | On | 20/05/2016 | Spot Bond |        |            | 100.00000 | 7.65821   | 100.00000    | 7.64368        |                   |            | 0.00  | 0                | 0.00          |
| ZA025            | On | 21/06/2016 | Spot Bond |        |            | 100.00000 | 7.20668   | 100.00000    | 7.19301        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |    |            |           | Strike | Call / Put | MTM Yield | MTM Price | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|----|------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA026            | On | 21/06/2016 | Spot Bond |        |            | 100.00000 | 7.20668   | 100.00000    | 7.19301        |                   |            | 0.00  | 0                | 0.00          |
| ZA027            | On | 20/07/2016 | Spot Bond |        |            | 100.00000 | 6.82053   | 100.00000    | 6.80759        |                   |            | 0.00  | 0                | 0.00          |
| ZA028            | On | 19/08/2016 | Spot Bond |        |            | 100.00000 | 6.44282   | 100.00000    | 6.43059        |                   |            | 0.00  | 0                | 0.00          |
| ZA029            | On | 20/09/2016 | Spot Bond |        |            | 100.00000 | 6.05615   | 100.00000    | 6.04424        |                   |            | 0.00  | 0                | 0.00          |

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**Total for j-Bonds :** 911,720,675,212,065.00 ,036,744,750 103,303,160,668.00

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**Grand Total:** 11,722,207,026,618.00 136,808,183 03,304,661,939.00