



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 05/11/2012

| Contract Details   | Strike        | Call / Put              | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value          | Contracts Traded | Open Interest |   |           |
|--------------------|---------------|-------------------------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|---|-----------|
| <b>Derivatives</b> |               |                         |           |           |              |                |                   |            |                |                  |               |   |           |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.76390   | 8.76390   | 8.77830      | 8.77830        |                   | 13.53      | 171,316,717.20 | 19,548           | 325,794.00    |   |           |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.00      | Call      | 767.52590    | 0.76753        | 782.01380         | 0.78201    | 767.526        | 14.20            | 0.00          | 0 | 300.00    |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.00      | Put       | 3.62590      | 0.00363        | 3.71380           | 0.00371    | 3.626          | 14.20            | 0.00          | 0 | 12,540.00 |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.25      | Call      | 527.22180    | 0.52722        | 541.81870         | 0.54182    | 527.222        | 13.17            | 0.00          | 0 | 0.00      |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.25      | Put       | 13.32180     | 0.01332        | 13.51870          | 0.01352    | 13.322         | 13.17            | 0.00          | 0 | 2,500.00  |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 7.80      | Call      | 965.34350    | 0.96534        | 979.78240         | 0.97978    | 965.344        | 15.38            | 0.00          | 0 | 0.00      |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 7.80      | Put       | 1.44350      | 0.00144        | 1.48240           | 0.00148    | 1.443          | 15.38            | 0.00          | 0 | 43,500.00 |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 7.95      | Call      | 816.74180    | 0.81674        | 831.21060         | 0.83121    | 816.742        | 14.47            | 0.00          | 0 | 0.00      |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 7.95      | Put       | 2.84180      | 0.00284        | 2.91060           | 0.00291    | 2.842          | 14.47            | 0.00          | 0 | 15,000.00 |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.35      | Call      | 438.44340    | 0.43844        | 452.98290         | 0.45298    | 438.443        | 13.24            | 0.00          | 0 | 0.00      |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.35      | Put       | 24.54340     | 0.02454        | 24.68290          | 0.02468    | 24.543         | 13.24            | 0.00          | 0 | 400.00    |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.05      | Call      | 718.52330    | 0.71852        | 733.03330         | 0.73303    | 718.523        | 13.93            | 0.00          | 0 | 0.00      |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.05      | Put       | 4.62330      | 0.00462        | 4.73330           | 0.00473    | 4.623          | 13.93            | 0.00          | 0 | 20,000.00 |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.10      | Call      | 669.78990    | 0.66979        | 684.32480         | 0.68432    | 669.790        | 13.67            | 0.00          | 0 | 0.00      |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.10      | Put       | 5.88990      | 0.00589        | 6.02480           | 0.00602    | 5.890          | 13.67            | 0.00          | 0 | 3,000.00  |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.70      | Call      | 187.73450    | 0.18773        | 200.34790         | 0.20035    | 187.735        | 13.50            | 0.00          | 0 | 44,500.00 |
| \$ / R             | On 14/12/2012 | Foreign Exchange Future | 8.70      | Put       | 123.83450    | 0.12383        | 122.04790         | 0.12205    | 123.835        | 13.50            | 0.00          | 0 | 0.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.30   | Call       | 482.15290   |       | 0.48215   | 496.73610    | 0.49674        | 482.153           | 13.21      | 0.00  | 0                | 3,000.00      |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.30   | Put        | 18.25290    |       | 0.01825   | 18.43610     | 0.01844        | 18.253            | 13.21      | 0.00  | 0                | 6,000.00      |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.32   | Call       | 464.49330   |       | 0.46449   | 479.06380    | 0.47906        | 464.493           | 13.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.32   | Put        | 20.59330    |       | 0.02059   | 20.76380     | 0.02076        | 20.593            | 13.22      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.82   | Call       | 134.00790   |       | 0.13401   | 144.77400    | 0.14477        | 134.008           | 14.00      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.82   | Put        | 190.10790   |       | 0.19011   | 186.47400    | 0.18647        | 190.108           | 14.00      | 0.00  | 0                | 100.00        |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.50   | Call       | 317.67190   |       | 0.31767   | 331.79910    | 0.33180        | 317.672           | 13.35      | 0.00  | 0                | 50.00         |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.50   | Put        | 53.77190    |       | 0.05377   | 53.49910     | 0.05350        | 53.772            | 13.35      | 0.00  | 0                | 3,500.00      |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.60   | Call       | 247.77870   |       | 0.24778   | 261.30420    | 0.26130        | 247.779           | 13.42      | 0.00  | 0                | 6,000.00      |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.60   | Put        | 83.87870    |       | 0.08388   | 83.00420     | 0.08300        | 83.879            | 13.42      | 0.00  | 0                | 500.00        |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.01   | Call       | 80.42930    |       | 0.08043   | 87.80730     | 0.08781        | 80.429            | 15.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.01   | Put        | 326.52930   |       | 0.32653   | 319.50730    | 0.31951        | 326.529           | 15.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.75   | Call       | 161.57790   |       | 0.16158   | 173.61970    | 0.17362        | 161.578           | 13.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.75   | Put        | 147.67790   |       | 0.14768   | 145.31970    | 0.14532        | 147.678           | 13.53      | 0.00  | 0                | 2,700.00      |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.80   | Call       | 141.39210   |       | 0.14139   | 152.52720    | 0.15253        | 141.392           | 13.87      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.80   | Put        | 177.49210   |       | 0.17749   | 174.22720    | 0.17423        | 177.492           | 13.87      | 0.00  | 0                | 300.00        |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.23   | Call       | 45.44660    |       | 0.04545   | 49.80810     | 0.04981        | 45.447            | 16.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.23   | Put        | 511.54660   |       | 0.51155   | 501.50810    | 0.50151        | 511.547           | 16.76      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.90   | Call       | 108.05560   |       | 0.10806   | 117.34610    | 0.11735        | 108.056           | 14.53      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 8.90   | Put        | 244.15560   |       | 0.24416   | 239.04610    | 0.23905        | 244.156           | 14.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.00   | Call       | 82.60630    |       | 0.08261   | 90.15060     | 0.09015        | 82.606            | 15.20      | 0.00  | 0                | 22,500.00     |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.00   | Put        | 318.70630   |       | 0.31871   | 311.85060    | 0.31185        | 318.706           | 15.20      | 0.00  | 0                | 700.00        |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 10.40  | Call       | 4.55290     |       | 0.00455   | 4.81240      | 0.00481        | 4.553             | 24.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 10.40  | Put        | 1,640.65290 |       | 1.64065   | 1,626.51240  | 1.62651        | 1,640.653         | 24.58      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.10   | Call       | 63.36170    |       | 0.06336   | 69.35620     | 0.06936        | 63.362            | 15.87      | 0.00  | 0                | 1,540.00      |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.10   | Put        | 399.46170   |       | 0.39946   | 391.05620    | 0.39106        | 399.462           | 15.87      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.20   | Call       | 48.87710    |       | 0.04888   | 53.55870     | 0.05356        | 48.877            | 16.54      | 0.00  | 0                | 1,000.00      |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.20   | Put        | 484.97710   |       | 0.48498   | 475.25870    | 0.47526        | 484.977           | 16.54      | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM Yield   | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 11.10  | Call       | 1.26910     | 0.00127   | 1.39720      | 0.00140        | 1.269             | 27.71      | 0.00         | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 11.10  | Put        | 2,337.36910 | 2.33737   | 2,323.09720  | 2.32310        | 2,337.369         | 27.71      | 0.00         | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.25   | Call       | 43.31730    | 0.04332   | 47.47520     | 0.04748        | 43.317            | 16.91      | 0.00         | 0                | 9,250.00      |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.25   | Put        | 529.41730   | 0.52942   | 519.17520    | 0.51918        | 529.417           | 16.91      | 0.00         | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.50   | Call       | 24.67910    | 0.02468   | 26.93250     | 0.02693        | 24.679            | 18.76      | 0.00         | 0                | 1,300.00      |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 9.50   | Put        | 760.77910   | 0.76078   | 748.63250    | 0.74863        | 760.779           | 18.76      | 0.00         | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 7.65   | Call       | 1,114.66250 | 1.11466   | 1,129.08560  | 1.12909        | 1,114.663         | 16.34      | 0.00         | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 7.65   | Put        | 0.76250     | 0.00076   | 0.78560      | 0.00079        | 0.763             | 16.34      | 0.00         | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 7.70   | Call       | 1,064.84180 | 1.06484   | 1,079.26950  | 1.07927        | 1,064.842         | 16.02      | 0.00         | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 7.70   | Put        | 0.94180     | 0.00094   | 0.96950      | 0.00097        | 0.942             | 16.02      | 0.00         | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 7.75   | Call       | 1,015.06510 | 1.01507   | 1,029.49800  | 1.02950        | 1,015.065         | 15.70      | 0.00         | 0                | 0.00          |
| \$ / R           | On 14/12/2012 | Foreign Exchange Future | 7.75   | Put        | 1.16510     | 0.00117   | 1.19800      | 0.00120        | 1.165             | 15.70      | 0.00         | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future |        |            | 8.88200     | 8.88200   | 8.89660      | 8.89660        |                   | 15.30      | 7,558,582.00 | 851              | 40,235.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.70   | Call       | 409.42630   | 0.40943   | 420.69200    | 0.42069        | 409.426           | 14.65      | 0.00         | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.70   | Put        | 227.42630   | 0.22743   | 224.09200    | 0.22409        | 227.426           | 14.65      | 0.00         | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.00   | Call       | 282.94770   | 0.28295   | 291.22710    | 0.29123        | 282.948           | 15.74      | 0.00         | 0                | 21,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.00   | Put        | 400.94770   | 0.40095   | 394.62710    | 0.39463        | 400.948           | 15.74      | 0.00         | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.10   | Call       | 832.01800   | 0.83202   | 846.54910    | 0.84655        | 832.018           | 13.99      | 0.00         | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.10   | Put        | 50.01800    | 0.05002   | 49.94910     | 0.04995        | 50.018            | 13.99      | 0.00         | 0                | 180.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.50   | Call       | 522.55110   | 0.52255   | 535.60140    | 0.53560        | 522.551           | 13.99      | 0.00         | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.50   | Put        | 140.55110   | 0.14055   | 139.00140    | 0.13900        | 140.551           | 13.99      | 0.00         | 0                | 3,376.00      |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.55   | Call       | 153.68860   | 0.15369   | 157.65880    | 0.15766        | 153.689           | 18.16      | 0.00         | 0                | 500.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.55   | Put        | 821.68860   | 0.82169   | 811.05880    | 0.81106        | 821.689           | 18.16      | 0.00         | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.75   | Call       | 384.70790   | 0.38471   | 395.48230    | 0.39548        | 384.708           | 14.81      | 0.00         | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.75   | Put        | 252.70790   | 0.25271   | 248.88230    | 0.24888        | 252.708           | 14.81      | 0.00         | 0                | 200.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.85   | Call       | 339.30600   | 0.33931   | 349.07500    | 0.34907        | 339.306           | 15.14      | 0.00         | 0                | 200.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.85   | Put        | 307.30600   | 0.30731   | 302.47500    | 0.30247        | 307.306           | 15.14      | 0.00         | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 10.55  | Call       | 63.74330    | 0.06374   | 64.51510     | 0.06452        | 63.743            | 22.47      | 0.00         | 0                | 250.00        |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 10.55  | Put        | 1,731.74330 |       | 1.73174   | 1,717.91510  | 1.71792        | 1,731.743         | 22.47      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.10   | Call       | 251.75550   |       | 0.25176   | 259.09220    | 0.25909        | 251.755           | 16.17      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.10   | Put        | 469.75550   |       | 0.46976   | 462.49220    | 0.46249        | 469.756           | 16.17      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.35   | Call       | 189.85170   |       | 0.18985   | 195.07540    | 0.19508        | 189.852           | 17.26      | 0.00  | 0                | 200.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 9.35   | Put        | 657.85170   |       | 0.65785   | 648.47540    | 0.64848        | 657.852           | 17.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 10.85  | Call       | 51.13600    |       | 0.05114   | 51.56740     | 0.05157        | 51.136            | 23.66      | 0.00  | 0                | 250.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 10.85  | Put        | 2,019.13600 |       | 2.01914   | 2,004.96740  | 2.00497        | 2,019.136         | 23.66      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 10.00  | Call       | 99.70360    |       | 0.09970   | 101.73080    | 0.10173        | 99.704            | 20.12      | 0.00  | 0                | 21,000.00     |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 10.00  | Put        | 1,217.70360 |       | 1.21770   | 1,205.13080  | 1.20513        | 1,217.704         | 20.12      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 10.20  | Call       | 83.78970    |       | 0.08379   | 85.26410     | 0.08526        | 83.790            | 20.98      | 0.00  | 0                | 500.00        |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 10.20  | Put        | 1,401.78970 |       | 1.40179   | 1,388.66410  | 1.38866        | 1,401.790         | 20.98      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.90   | Call       | 1,011.66630 |       | 1.01167   | 1,026.31550  | 1.02632        | 1,011.666         | 14.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.90   | Put        | 29.66630    |       | 0.02967   | 29.71550     | 0.02972        | 29.666            | 14.37      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.95   | Call       | 965.30340   |       | 0.96530   | 979.96590    | 0.97997        | 965.303           | 14.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 7.95   | Put        | 33.30340    |       | 0.03330   | 33.36590     | 0.03337        | 33.303            | 14.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.00   | Call       | 919.35550   |       | 0.91936   | 934.02930    | 0.93403        | 919.356           | 14.04      | 0.00  | 0                | 0.00          |
| \$ / R           | On 18/03/2013 | Foreign Exchange Future | 8.00   | Put        | 37.35550    |       | 0.03736   | 37.42930     | 0.03743        | 37.356            | 14.04      | 0.00  | 0                | 10,000.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future |        |            | 8.98600     |       | 8.98600   | 9.00090      | 9.00090        |                   | 16.17      | 0.00  | 0                | 14,000.00     |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.76   | Call       | 544.70880   |       | 0.54471   | 553.26330    | 0.55326        | 544.709           | 15.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.76   | Put        | 318.70880   |       | 0.31871   | 312.36330    | 0.31236        | 318.709           | 15.34      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.74   | Call       | 554.15460   |       | 0.55415   | 562.86460    | 0.56286        | 554.155           | 15.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.74   | Put        | 308.15460   |       | 0.30815   | 301.96460    | 0.30196        | 308.155           | 15.27      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.75   | Call       | 549.41160   |       | 0.54941   | 558.04240    | 0.55804        | 549.412           | 15.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/06/2013 | Foreign Exchange Future | 8.75   | Put        | 313.41160   |       | 0.31341   | 307.14240    | 0.30714        | 313.412           | 15.30      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future |        |            | 9.17710     |       | 9.17710   | 9.19110      | 9.19110        |                   | 17.05      | 0.00  | 0                | 542.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.00   | Call       | 723.87020   |       | 0.72387   | 728.67570    | 0.72868        | 723.870           | 16.59      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.00   | Put        | 546.77020   |       | 0.54677   | 537.57570    | 0.53758        | 546.770           | 16.59      | 0.00  | 0                | 750.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.27  | Call       | 377.34000   |       | 0.37734   | 381.03330    | 0.38103        | 377.340           | 19.91      | 0.00  | 0                | 750.00        |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.27  | Put        | 1,470.24000 |       | 1.47024   | 1,459.93330  | 1.45993        | 1,470.240         | 19.91      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.93   | Call       | 753.13640   |       | 0.75314   | 757.64690    | 0.75765        | 753.136           | 16.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.93   | Put        | 503.93640   |       | 0.50394   | 494.44690    | 0.49445        | 503.936           | 16.38      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.98   | Call       | 732.68290   |       | 0.73268   | 737.39380    | 0.73739        | 732.683           | 16.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.98   | Put        | 533.48290   |       | 0.53348   | 524.19380    | 0.52419        | 533.483           | 16.53      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.90   | Call       | 764.86710   |       | 0.76487   | 769.27000    | 0.76927        | 764.867           | 16.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.90   | Put        | 487.76710   |       | 0.48777   | 478.17000    | 0.47817        | 487.767           | 16.29      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.03   | Call       | 712.94360   |       | 0.71294   | 717.87180    | 0.71787        | 712.944           | 16.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.03   | Put        | 563.74360   |       | 0.56374   | 554.67180    | 0.55467        | 563.744           | 16.68      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.69   | Call       | 499.37330   |       | 0.49937   | 503.33510    | 0.50334        | 499.373           | 18.42      | 0.00  | 0                | 750.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.69   | Put        | 1,012.27330 |       | 1.01227   | 1,002.23510  | 1.00224        | 1,012.273         | 18.42      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.00   | Call       | 1,326.29970 |       | 1.32630   | 1,328.35080  | 1.32835        | 1,326.300         | 15.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.00   | Put        | 149.19970   |       | 0.14920   | 137.25080    | 0.13725        | 149.200           | 15.26      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.75   | Call       | 832.04750   |       | 0.83205   | 835.97010    | 0.83597        | 832.048           | 15.84      | 0.00  | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 8.75   | Put        | 404.94750   |       | 0.40495   | 394.87010    | 0.39487        | 404.948           | 15.84      | 0.00  | 0                | 750.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future |        |            | 9.34430     |       | 9.34430   | 9.35410      | 9.35410        |                   | 17.82      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.50   | Call       | 1,313.60170 |       | 1.31360   | 1,321.64760  | 1.32165        | 1,313.602         | 16.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.50   | Put        | 469.30170   |       | 0.46930   | 467.54760    | 0.46755        | 469.302           | 16.01      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.55   | Call       | 1,286.78460 |       | 1.28678   | 1,294.80600  | 1.29481        | 1,286.785         | 16.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.55   | Put        | 492.48460   |       | 0.49248   | 490.70600    | 0.49071        | 492.485           | 16.09      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.60   | Call       | 872.04100   |       | 0.87204   | 880.38630    | 0.88039        | 872.041           | 18.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.60   | Put        | 1,127.74100 |       | 1.12774   | 1,126.28630  | 1.12629        | 1,127.741         | 18.21      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.00   | Call       | 1,637.15430 |       | 1.63715   | 1,645.51120  | 1.64551        | 1,637.154         | 15.81      | 0.00  | 0                | 200.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.00   | Put        | 292.85430   |       | 0.29285   | 291.41120    | 0.29141        | 292.854           | 15.81      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.45   | Call       | 1,340.99790 |       | 1.34100   | 1,349.06910  | 1.34907        | 1,340.998         | 15.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 8.45   | Put        | 446.69790   |       | 0.44670   | 444.96910    | 0.44497        | 446.698           | 15.93      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future |        |            | 10.05490    |       | 10.05490  | 10.04630     | 10.04630       |                   | 18.85      | 0.00  | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.15   | Call       | 1,664.87360 |       | 1.66487   | 1,691.18030  | 1.69118        | 1,664.874         | 17.21      | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.15   | Put        | 759.97360    |       | 0.75997   | 794.88030    | 0.79488        | 759.974           | 17.21      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.20   | Call       | 1,644.26640  |       | 1.64427   | 1,671.35370  | 1.67135        | 1,644.266         | 17.32      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.20   | Put        | 789.36640    |       | 0.78937   | 825.05370    | 0.82505        | 789.366           | 17.32      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.25   | Call       | 1,624.13050  |       | 1.62413   | 1,651.98440  | 1.65198        | 1,624.130         | 17.44      | 0.00       | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 9.25   | Put        | 819.23050    |       | 0.81923   | 855.68440    | 0.85568        | 819.231           | 17.44      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future |        |            | 8.76390      |       | 8.76390   | 8.77830      | 8.77830        |                   | 13.53      | 350,556.00 | 40               | 1,424.00      |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 7.82   | Call       | 94,229.52370 |       | 0.94230   | 95,673.72220 | 0.95674        | 94,229.524        | 15.23      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 7.82   | Put        | 159.52370    |       | 0.00160   | 163.72220    | 0.00164        | 159.524           | 15.23      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 7.87   | Call       | 89,268.10910 |       | 0.89268   | 90,713.00750 | 0.90713        | 89,268.109        | 14.91      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 7.87   | Put        | 198.10910    |       | 0.00198   | 203.00750    | 0.00203        | 198.109           | 14.91      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 7.92   | Call       | 84,321.12300 |       | 0.84321   | 85,767.28940 | 0.85767        | 84,321.123        | 14.63      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 7.92   | Put        | 251.12300    |       | 0.00251   | 257.28940    | 0.00257        | 251.123           | 14.63      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 8.60   | Call       | 24,660.54140 |       | 0.24661   | 26,024.72990 | 0.26025        | 24,660.541        | 13.31      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 8.60   | Put        | 8,270.54140  |       | 0.08271   | 8,194.72990  | 0.08195        | 8,270.541         | 13.31      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 8.80   | Call       | 14,139.21400 |       | 0.14139   | 15,252.71930 | 0.15253        | 14,139.214        | 13.87      | 0.00       | 0                | 158.00        |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 8.80   | Put        | 17,749.21400 |       | 0.17749   | 17,422.71930 | 0.17423        | 17,749.214        | 13.87      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 8.30   | Call       | 48,047.96030 |       | 0.48048   | 49,522.24670 | 0.49522        | 48,047.960        | 12.87      | 0.00       | 0                | 158.00        |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 8.30   | Put        | 1,657.96030  |       | 0.01658   | 1,692.24670  | 0.01692        | 1,657.960         | 12.87      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 8.59   | Call       | 25,310.24750 |       | 0.25310   | 26,682.45860 | 0.26682        | 25,310.248        | 13.30      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 14/12/2012 | Foreign Exchange Future | 8.59   | Put        | 7,920.24750  |       | 0.07920   | 7,852.45860  | 0.07852        | 7,920.248         | 13.30      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future |        |            | 8.88200      |       | 8.88200   | 8.89660      | 8.89660        |                   | 15.30      | 0.00       | 0                | 5.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.75   | Call       | 38,470.79210 |       | 0.38471   | 39,548.23170 | 0.39548        | 38,470.792        | 14.81      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.75   | Put        | 25,270.79210 |       | 0.25271   | 24,888.23170 | 0.24888        | 25,270.792        | 14.81      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.76   | Call       | 37,992.81830 |       | 0.37993   | 39,060.43040 | 0.39060        | 37,992.818        | 14.84      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.76   | Put        | 25,792.81830 |       | 0.25793   | 25,400.43040 | 0.25400        | 25,792.818        | 14.84      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.69   | Call       | 41,453.69140 |       | 0.41454   | 42,589.81010 | 0.42590        | 41,453.691        | 14.61      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.69   | Put        | 22,253.69140 |       | 0.22254   | 21,929.81010 | 0.21930        | 22,253.691        | 14.61      | 0.00       | 0                | 0.00          |
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.74   | Call       | 38,954.20310 |       | 0.38954   | 40,041.43250 | 0.40041        | 38,954.203        | 14.78      | 0.00       | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value         | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|--|---------------|------------------|---------------|
| \$ / R MAXI      | On 18/03/2013 | Foreign Exchange Future | 8.74   | Put        | 24,754.20310 |       | 0.24754   | 24,381.43250 | 0.24381        | 24,754.203        | 14.78      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future |        |            | 8.98600      |       | 8.98600   | 9.00090      | 9.00090        |                   | 16.17      |  | 0.00          | 0                | 10.00         |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.75   | Call       | 54,941.16120 |       | 0.54941   | 55,804.24430 | 0.55804        | 54,941.161        | 15.30      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.75   | Put        | 31,341.16120 |       | 0.31341   | 30,714.24430 | 0.30714        | 31,341.161        | 15.30      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.76   | Call       | 54,470.88350 |       | 0.54471   | 55,326.32920 | 0.55326        | 54,470.883        | 15.34      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.76   | Put        | 31,870.88350 |       | 0.31871   | 31,236.32920 | 0.31236        | 31,870.884        | 15.34      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.74   | Call       | 55,415.46410 |       | 0.55415   | 56,286.46260 | 0.56286        | 55,415.464        | 15.27      |  | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 14/06/2013 | Foreign Exchange Future | 8.74   | Put        | 30,815.46410 |       | 0.30815   | 30,196.46260 | 0.30196        | 30,815.464        | 15.27      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future |        |            | 13.98660     |       | 13.98660  | 14.08100     | 14.08100       |                   | 11.21      |  | 35,162,312.40 | 2,514            | 16,599.00     |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 12.25  | Call       | 1,737.55480  |       | 1.73755   | 1,831.93660  | 1.83194        | 1,737.555         | 15.56      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 12.25  | Put        | 0.95480      |       | 0.00095   | 0.93660      | 0.00094        | 0.955             | 15.56      |  | 0.00          | 0                | 11,100.00     |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 12.40  | Call       | 1,587.90340  |       | 1.58790   | 1,682.25190  | 1.68225        | 1,587.903         | 15.14      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 12.40  | Put        | 1.60340      |       | 0.00160   | 1.55190      | 0.00155        | 1.603             | 15.14      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 12.45  | Call       | 1,538.20250  |       | 1.53820   | 1,632.53300  | 1.63253        | 1,538.203         | 14.99      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 12.45  | Put        | 1.90250      |       | 0.00190   | 1.83300      | 0.00183        | 1.903             | 14.99      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 13.45  | Call       | 569.34690    |       | 0.56935   | 656.93750    | 0.65694        | 569.347           | 10.81      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 13.45  | Put        | 32.74690     |       | 0.03275   | 25.93750     | 0.02594        | 32.747            | 10.81      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 13.95  | Call       | 222.34580    |       | 0.22235   | 285.01650    | 0.28502        | 222.346           | 11.17      |  | 0.00          | 0                | 11,100.00     |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 13.95  | Put        | 185.74580    |       | 0.18575   | 154.01650    | 0.15402        | 185.746           | 11.17      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 12.50  | Call       | 1,488.55590  |       | 1.48856   | 1,582.86320  | 1.58286        | 1,488.556         | 14.85      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 12.50  | Put        | 2.25590      |       | 0.00226   | 2.16320      | 0.00216        | 2.256             | 14.85      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 13.37  | Call       | 639.25080    |       | 0.63925   | 728.85440    | 0.72885        | 639.251           | 10.75      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 13.37  | Put        | 22.65080     |       | 0.02265   | 17.85440     | 0.01785        | 22.651            | 10.75      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 14.20  | Call       | 127.32760    |       | 0.12733   | 171.02210    | 0.17102        | 127.328           | 11.84      |  | 0.00          | 0                | 100.00        |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 14.20  | Put        | 340.72760    |       | 0.34073   | 290.02210    | 0.29002        | 340.728           | 11.84      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 13.55  | Call       | 486.51000    |       | 0.48651   | 570.82140    | 0.57082        | 486.510           | 10.88      |  | 0.00          | 0                | 0.00          |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 13.55  | Put        | 49.91000     |       | 0.04991   | 39.82140     | 0.03982        | 49.910            | 10.88      |  | 0.00          | 0                | 100.00        |
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 13.70  | Call       | 373.74230    |       | 0.37374   | 451.44210    | 0.45144        | 373.742           | 10.99      |  | 0.00          | 0                | 100.00        |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| £ / R            | On 14/12/2012 | Foreign Exchange Future | 13.70  | Put        | 87.14230    |       | 0.08714   | 70.44210     | 0.07044        | 87.142            | 10.99      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future |        |            | 14.17060    |       | 14.17060  | 14.26610     | 14.26610       |                   | 12.94      | 7,581,271.00 | 535              | 4,535.00      |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.35  | Call       | 935.54310   |       | 0.93554   | 1,013.49530  | 1.01350        | 935.543           | 12.00      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.35  | Put        | 114.94310   |       | 0.11494   | 97.39530     | 0.09740        | 114.943           | 12.00      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.36  | Call       | 927.81480   |       | 0.92781   | 1,005.52610  | 1.00553        | 927.815           | 12.01      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.36  | Put        | 117.21480   |       | 0.11721   | 99.42610     | 0.09943        | 117.215           | 12.01      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.70  | Call       | 691.93860   |       | 0.69194   | 757.86040    | 0.75786        | 691.939           | 12.37      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.70  | Put        | 221.33860   |       | 0.22134   | 191.76040    | 0.19176        | 221.339           | 12.37      | 0.00         | 0                | 200.00        |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.90  | Call       | 575.40750   |       | 0.57541   | 635.21680    | 0.63522        | 575.408           | 12.62      | 0.00         | 0                | 200.00        |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.90  | Put        | 304.80750   |       | 0.30481   | 269.11680    | 0.26912        | 304.808           | 12.62      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.34  | Call       | 943.30590   |       | 0.94331   | 1,021.49710  | 1.02150        | 943.306           | 12.00      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.34  | Put        | 112.70590   |       | 0.11271   | 95.39710     | 0.09540        | 112.706           | 12.00      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 14.40  | Call       | 359.12260   |       | 0.35912   | 400.62800    | 0.40063        | 359.123           | 13.52      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 14.40  | Put        | 588.52260   |       | 0.58852   | 534.52800    | 0.53453        | 588.523           | 13.52      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.53  | Call       | 803.40260   |       | 0.80340   | 874.88790    | 0.87489        | 803.403           | 12.15      | 0.00         | 0                | 0.00          |
| £ / R            | On 18/03/2013 | Foreign Exchange Future | 13.53  | Put        | 162.80260   |       | 0.16280   | 138.78790    | 0.13879        | 162.803           | 12.15      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future |        |            | 14.33300    |       | 14.33300  | 14.42910     | 14.42910       |                   | 14.09      | 0.00         | 0                | 261.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.81  | Call       | 873.91030   |       | 0.87391   | 924.21860    | 0.92422        | 873.910           | 13.17      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.81  | Put        | 350.91030   |       | 0.35091   | 305.11860    | 0.30512        | 350.910           | 13.17      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.40  | Call       | 599.48450   |       | 0.59948   | 634.30720    | 0.63431        | 599.484           | 14.19      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.40  | Put        | 666.48450   |       | 0.66648   | 605.20720    | 0.60521        | 666.484           | 14.19      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.80  | Call       | 468.81980   |       | 0.46882   | 496.43920    | 0.49644        | 468.820           | 14.98      | 0.00         | 0                | 200.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.80  | Put        | 935.81980   |       | 0.93582   | 867.33920    | 0.86734        | 935.820           | 14.98      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 15.30  | Call       | 349.50920   |       | 0.34951   | 370.77090    | 0.37077        | 349.509           | 15.97      | 0.00         | 0                | 200.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 15.30  | Put        | 1,316.50920 |       | 1.31651   | 1,241.67090  | 1.24167        | 1,316.509         | 15.97      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.80  | Call       | 879.45440   |       | 0.87945   | 930.05230    | 0.93005        | 879.454           | 13.15      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.80  | Put        | 346.45440   |       | 0.34645   | 300.95230    | 0.30095        | 346.454           | 13.15      | 0.00         | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.00  | Call       | 1,446.47670 |       | 1.44648   | 1,521.27530  | 1.52128        | 1,446.477         | 12.64      | 0.00         | 0                | 0.00          |



| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value      | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|------------|------------------|---------------|
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.00  | Put        | 113.47670   |       | 0.11348   | 92.17530     | 0.09218        | 113.477           | 12.64      | 0.00       | 0                | 699.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.79  | Call       | 885.02970   |       | 0.88503   | 935.91420    | 0.93591        | 885.030           | 13.14      | 0.00       | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 13.79  | Put        | 342.02970   |       | 0.34203   | 296.81420    | 0.29681        | 342.030           | 13.14      | 0.00       | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.65  | Call       | 513.65570   |       | 0.51366   | 543.73200    | 0.54373        | 513.656           | 14.68      | 0.00       | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 14.65  | Put        | 830.65570   |       | 0.83066   | 764.63200    | 0.76463        | 830.656           | 14.68      | 0.00       | 0                | 200.00        |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 12.00  | Call       | 2,368.43590 |       | 2.36844   | 2,460.04530  | 2.46005        | 2,368.436         | 14.41      | 0.00       | 0                | 0.00          |
| £ / R            | On 14/06/2013 | Foreign Exchange Future | 12.00  | Put        | 35.43590    |       | 0.03544   | 30.94530     | 0.03095        | 35.436            | 14.41      | 0.00       | 0                | 699.00        |
| ¥ / R            | On 14/12/2012 | Foreign Exchange Future |        |            | 0.10920     |       | 0.10920   | 0.10910      | 0.10910        |                   | 14.74      | 0.00       | 0                | 22,068.00     |
| ¥ / R            | On 14/12/2012 | Foreign Exchange Future | 0.08   | Call       | 2,580.02280 |       | 0.02580   | 2,570.03070  | 0.02570        | 2,580.023         | 22.62      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 14/12/2012 | Foreign Exchange Future | 0.08   | Put        | 0.02280     |       | 0.00000   | 0.03070      | 0.00000        | 0.023             | 22.62      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 14/12/2012 | Foreign Exchange Future | 0.09   | Call       | 1,580.91600 |       | 0.01581   | 1,571.32800  | 0.01571        | 1,580.916         | 18.45      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 14/12/2012 | Foreign Exchange Future | 0.09   | Put        | 0.91600     |       | 0.00001   | 1.32800      | 0.00001        | 0.916             | 18.45      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 14/12/2012 | Foreign Exchange Future | 0.10   | Call       | 612.80160   |       | 0.00613   | 612.27020    | 0.00612        | 612.802           | 14.72      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 14/12/2012 | Foreign Exchange Future | 0.10   | Put        | 32.80160    |       | 0.00033   | 42.27020     | 0.00042        | 32.802            | 14.72      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 14/12/2012 | Foreign Exchange Future | 0.11   | Call       | 173.00550   |       | 0.00173   | 185.83470    | 0.00186        | 173.005           | 14.74      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 14/12/2012 | Foreign Exchange Future | 0.11   | Put        | 253.00550   |       | 0.00253   | 275.83470    | 0.00276        | 253.005           | 14.74      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future |        |            | 0.11080     |       | 0.11080   | 0.11060      | 0.11060        |                   | 16.61      | 0.00       | 0                | 1,893.00      |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.10   | Call       | 1,155.21010 |       | 0.01155   | 1,144.17150  | 0.01144        | 1,155.210         | 16.01      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.10   | Put        | 75.21010    |       | 0.00075   | 84.17150     | 0.00084        | 75.210            | 16.01      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.11   | Call       | 482.49930   |       | 0.00482   | 482.12950    | 0.00482        | 482.499           | 16.61      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.11   | Put        | 402.49930   |       | 0.00402   | 422.12950    | 0.00422        | 402.499           | 16.61      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.09   | Call       | 2,087.19000 |       | 0.02087   | 2,068.37370  | 0.02068        | 2,087.190         | 16.69      | 0.00       | 0                | 0.00          |
| ¥ / R            | On 18/03/2013 | Foreign Exchange Future | 0.09   | Put        | 7.19000     |       | 0.00007   | 8.37370      | 0.00008        | 7.190             | 16.69      | 0.00       | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future |        |            | 11.20340    |       | 11.20340  | 11.27860     | 11.27860       |                   | 11.34      | 885,068.60 | 79               | 73,545.00     |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.39  | Call       | 818.58880   |       | 0.81859   | 893.96900    | 0.89397        | 818.589           | 12.33      | 0.00       | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.39  | Put        | 5.18880     |       | 0.00519   | 5.36900      | 0.00537        | 5.189             | 12.33      | 0.00       | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.40  | Call       | 808.74040   |       | 0.80874   | 884.11430    | 0.88411        | 808.740           | 12.26      | 0.00       | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--------------|------------------|---------------|
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.40  | Put        | 5.34040     |       | 0.00534   | 5.51430      | 0.00551        | 5.340             | 12.26      | 0.00         | 0                | 750.00        |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.80  | Call       | 432.81730   |       | 0.43282   | 502.46970    | 0.50247        | 432.817           | 10.73      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.80  | Put        | 29.41730    |       | 0.02942   | 23.86970     | 0.02387        | 29.417            | 10.73      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.82  | Call       | 416.25080   |       | 0.41625   | 485.26590    | 0.48527        | 416.251           | 10.76      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.82  | Put        | 32.85080    |       | 0.03285   | 26.66590     | 0.02667        | 32.851            | 10.76      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.34  | Call       | 867.90300   |       | 0.86790   | 943.30770    | 0.94331        | 867.903           | 12.68      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.34  | Put        | 4.50300     |       | 0.00450   | 4.70770      | 0.00471        | 4.503             | 12.68      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 11.00  | Call       | 281.59420   |       | 0.28159   | 342.74360    | 0.34274        | 281.594           | 11.03      | 0.00         | 0                | 13,900.00     |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 11.00  | Put        | 78.19420    |       | 0.07819   | 64.14360     | 0.06414        | 78.194            | 11.03      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 11.10  | Call       | 219.56670   |       | 0.21957   | 274.82760    | 0.27483        | 219.567           | 11.19      | 0.00         | 0                | 750.00        |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 11.10  | Put        | 116.16670   |       | 0.11617   | 96.22760     | 0.09623        | 116.167           | 11.19      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.44  | Call       | 769.40200   |       | 0.76940   | 844.74320    | 0.84474        | 769.402           | 11.98      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.44  | Put        | 6.00200     |       | 0.00600   | 6.14320      | 0.00614        | 6.002             | 11.98      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.30  | Call       | 907.43100   |       | 0.90743   | 982.84730    | 0.98285        | 907.431           | 12.96      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.30  | Put        | 4.03100     |       | 0.00403   | 4.24730      | 0.00425        | 4.031             | 12.96      | 0.00         | 0                | 375.00        |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 11.50  | Call       | 71.95410    |       | 0.07195   | 98.81460     | 0.09881        | 71.954            | 12.39      | 0.00         | 0                | 100.00        |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 11.50  | Put        | 368.55410   |       | 0.36855   | 320.21460    | 0.32021        | 368.554           | 12.39      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.95  | Call       | 316.17880   |       | 0.31618   | 379.89270    | 0.37989        | 316.179           | 10.96      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 10.95  | Put        | 62.77880    |       | 0.06278   | 51.29270     | 0.05129        | 62.779            | 10.96      | 0.00         | 0                | 100.00        |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 9.50   | Call       | 1,703.58020 |       | 1.70358   | 1,778.79220  | 1.77879        | 1,703.580         | 16.56      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 9.50   | Put        | 0.18020     |       | 0.00018   | 0.19220      | 0.00019        | 0.180             | 16.56      | 0.00         | 0                | 5,690.00      |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 9.85   | Call       | 1,354.22510 |       | 1.35423   | 1,429.45220  | 1.42945        | 1,354.225         | 15.28      | 0.00         | 0                | 0.00          |
| € / R            | On 14/12/2012 | Foreign Exchange Future | 9.85   | Put        | 0.82510     |       | 0.00083   | 0.85220      | 0.00085        | 0.825             | 15.28      | 0.00         | 0                | 13,800.00     |
| € / R            | On 18/03/2013 | Foreign Exchange Future |        |            | 11.36540    |       | 11.36540  | 11.44130     | 11.44130       |                   | 12.91      | 1,136,540.00 | 100              | 11,438.00     |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 12.64  | Call       | 88.13470    |       | 0.08813   | 101.15880    | 0.10116        | 88.135            | 16.55      | 0.00         | 0                | 27,600.00     |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 12.64  | Put        | 1,362.73470 |       | 1.36273   | 1,299.85880  | 1.29986        | 1,362.735         | 16.55      | 0.00         | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.99  | Call       | 550.39820   |       | 0.55040   | 607.20140    | 0.60720        | 550.398           | 12.23      | 0.00         | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.99  | Put        | 174.99820   |       | 0.17500   | 155.90140    | 0.15590        | 174.998           | 12.23      | 0.00         | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.00  | Call       | 544.26210 |       | 0.54426   | 600.76260    | 0.60076        | 544.262           | 12.25      | 0.00  | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.00  | Put        | 178.86210 |       | 0.17886   | 159.46260    | 0.15946        | 178.862           | 12.25      | 0.00  | 0                | 500.00        |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.01  | Call       | 538.17670 |       | 0.53818   | 594.37580    | 0.59438        | 538.177           | 12.27      | 0.00  | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 11.01  | Put        | 182.77670 |       | 0.18278   | 163.07580    | 0.16308        | 182.777           | 12.27      | 0.00  | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.97  | Call       | 562.82510 |       | 0.56283   | 620.22250    | 0.62022        | 562.825           | 12.20      | 0.00  | 0                | 0.00          |
| € / R            | On 18/03/2013 | Foreign Exchange Future | 10.97  | Put        | 167.42510 |       | 0.16743   | 148.92250    | 0.14892        | 167.425           | 12.20      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future |        |            | 11.50910  |       | 11.50910  | 11.58570     | 11.58570       |                   | 13.74      | 0.00  | 0                | 140.00        |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.26  | Call       | 601.25970 |       | 0.60126   | 648.22410    | 0.64822        | 601.260           | 13.20      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.26  | Put        | 352.15970 |       | 0.35216   | 322.52410    | 0.32252        | 352.160           | 13.20      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.24  | Call       | 611.07120 |       | 0.61107   | 658.58700    | 0.65859        | 611.071           | 13.15      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.24  | Put        | 341.97120 |       | 0.34197   | 312.88700    | 0.31289        | 341.971           | 13.15      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.25  | Call       | 606.14480 |       | 0.60614   | 653.38820    | 0.65339        | 606.145           | 13.17      | 0.00  | 0                | 0.00          |
| € / R            | On 14/06/2013 | Foreign Exchange Future | 11.25  | Put        | 347.04480 |       | 0.34704   | 317.68820    | 0.31769        | 347.045           | 13.17      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future |        |            | 11.77470  |       | 11.77470  | 11.85080     | 11.85080       |                   | 14.52      | 0.00  | 0                | 435.00        |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.20  | Call       | 974.58310 |       | 0.97458   | 1,024.88570  | 1.02489        | 974.583           | 13.45      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.20  | Put        | 399.88310 |       | 0.39988   | 374.08570    | 0.37409        | 399.883           | 13.45      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.44  | Call       | 855.66160 |       | 0.85566   | 900.12150    | 0.90012        | 855.662           | 13.92      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.44  | Put        | 523.96160 |       | 0.52396   | 492.32150    | 0.49232        | 523.962           | 13.92      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.49  | Call       | 833.19450 |       | 0.83319   | 876.89530    | 0.87690        | 833.194           | 14.02      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.49  | Put        | 551.49450 |       | 0.55149   | 519.09530    | 0.51910        | 551.494           | 14.02      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.54  | Call       | 811.38540 |       | 0.81139   | 854.34110    | 0.85434        | 811.385           | 14.12      | 0.00  | 0                | 0.00          |
| € / R            | On 13/12/2013 | Foreign Exchange Future | 11.54  | Put        | 579.68540 |       | 0.57969   | 546.54110    | 0.54654        | 579.685           | 14.12      | 0.00  | 0                | 0.00          |
| 2025             | On 01/11/2012 | Bond Future             |        |            | 111.37588 |       | 111.37588 | 111.37588    | 111.37588      |                   |            | 0.00  | 0                | 0.00          |
| 2025             | On 07/02/2013 | Bond Future             |        |            | 111.88251 |       | 111.88251 | 111.94753    | 111.94753      |                   |            | 0.00  | 0                | 0.00          |
| 2025             | On 07/02/2013 | Bond Future             | 110.99 | Call       | 892.51000 |       | 0.89251   | 957.53000    | 0.95753        | 892.510           |            | 0.00  | 0                | 0.00          |
| 2025             | On 07/02/2013 | Bond Future             | 110.99 | Put        | 0.00000   |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| 2025             | On 07/02/2013 | Bond Future             | 111.00 | Call       | 882.51000 |       | 0.88251   | 947.53000    | 0.94753        | 882.510           |            | 0.00  | 0                | 0.00          |
| 2025             | On 07/02/2013 | Bond Future             | 111.00 | Put        | 0.00000   |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 2025             | On 07/02/2013 | Bond Future             | 111.01 | Call       | 872.51000   |       | 0.87251   | 937.53000    | 0.93753        | 872.510           |            | 0.00          | 0                | 0.00          |
| 2025             | On 07/02/2013 | Bond Future             | 111.01 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2038             | On 01/11/2012 | Bond Future             |        |            | 108.31051   |       | 108.31051 | 108.31051    | 108.31051      |                   |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/02/2013 | Bond Future             |        |            | 109.13646   |       | 109.13646 | 109.13772    | 109.13772      |                   |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/02/2013 | Bond Future             | 105.99 | Call       | 3,146.46000 |       | 3.14646   | 3,147.72000  | 3.14772        | 3,146.460         |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/02/2013 | Bond Future             | 105.99 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/02/2013 | Bond Future             | 106.00 | Call       | 3,136.46000 |       | 3.13646   | 3,137.72000  | 3.13772        | 3,136.460         |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/02/2013 | Bond Future             | 106.00 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/02/2013 | Bond Future             | 106.01 | Call       | 3,126.46000 |       | 3.12646   | 3,127.72000  | 3.12772        | 3,126.460         |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/02/2013 | Bond Future             | 106.01 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2050             | On 01/11/2012 | Bond Future             |        |            | 113.55020   |       | 113.55020 | 113.55020    | 113.55020      |                   |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/02/2013 | Bond Future             |        |            | 113.89923   |       | 113.89923 | 113.90038    | 113.90038      |                   |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/02/2013 | Bond Future             | 112.99 | Call       | 909.23000   |       | 0.90923   | 910.38000    | 0.91038        | 909.230           |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/02/2013 | Bond Future             | 112.99 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/02/2013 | Bond Future             | 113.00 | Call       | 899.23000   |       | 0.89923   | 900.38000    | 0.90038        | 899.230           |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/02/2013 | Bond Future             | 113.00 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/02/2013 | Bond Future             | 113.01 | Call       | 889.23000   |       | 0.88923   | 890.38000    | 0.89038        | 889.230           |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/02/2013 | Bond Future             | 113.01 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| AIR03/R157       | On 09/03/2016 | Price Contribution      |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 07/02/2013 | Index Future            |        |            | 480.93100   |       | 480.93100 | 480.99800    | 480.99800      |                   |            | 0.00          | 0                | 12.00         |
| AL7T             | On 02/05/2013 | Index Future            |        |            | 487.00600   |       | 487.00600 | 487.07500    | 487.07500      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 07/02/2013 | Index Future            |        |            | 427.38000   |       | 427.38000 | 427.47000    | 427.47000      |                   |            | 51,285,600.00 | 12               | 1,077.00      |
| ALBI             | On 02/05/2013 | Index Future            |        |            | 432.77800   |       | 432.77800 | 432.87000    | 432.87000      |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 14/12/2012 | Foreign Exchange Future |        |            | 9.04890     |       | 9.04890   | 9.08650      | 9.08650        |                   | 10.71      | 0.00          | 0                | 9,230.00      |
| AU\$ / R         | On 14/12/2012 | Foreign Exchange Future | 8.30   | Call       | 751.91140   |       | 0.75191   | 790.27430    | 0.79027        | 751.911           | 13.10      | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R         | On 14/12/2012 | Foreign Exchange Future | 8.30   | Put        | 3.01140     |       | 0.00301   | 3.77430      | 0.00377        | 3.011             | 13.10      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2012 | Foreign Exchange Future | 8.46   | Call       | 594.36240   |       | 0.59436   | 632.99970    | 0.63300        | 594.362           | 11.77      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2012 | Foreign Exchange Future | 8.46   | Put        | 5.46240     |       | 0.00546   | 6.49970      | 0.00650        | 5.462             | 11.77      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2012 | Foreign Exchange Future | 8.04   | Call       | 1,010.70140 |       | 1.01070   | 1,048.64650  | 1.04865        | 1,010.701         | 14.84      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2012 | Foreign Exchange Future | 8.04   | Put        | 1.00140     |       | 0.00100   | 1.34650      | 0.00135        | 1.001             | 14.84      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2012 | Foreign Exchange Future | 8.09   | Call       | 961.00720   |       | 0.96101   | 999.03550    | 0.99904        | 961.007           | 14.62      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2012 | Foreign Exchange Future | 8.09   | Put        | 1.30720     |       | 0.00131   | 1.73550      | 0.00174        | 1.307             | 14.62      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2012 | Foreign Exchange Future | 8.14   | Call       | 911.40360   |       | 0.91140   | 949.53180    | 0.94953        | 911.404           | 14.40      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2012 | Foreign Exchange Future | 8.14   | Put        | 1.70360     |       | 0.00170   | 2.23180      | 0.00223        | 1.704             | 14.40      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future |        |            | 9.10440     |       | 9.10440   | 9.14220      | 9.14220        |                   | 11.72      | 0.00  | 0                | 4,458.00      |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.37   | Call       | 768.93630   |       | 0.76894   | 807.45020    | 0.80745        | 768.936           | 11.51      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.37   | Put        | 33.13630    |       | 0.03314   | 33.85020     | 0.03385        | 33.136            | 11.51      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.42   | Call       | 725.01410   |       | 0.72501   | 763.63310    | 0.76363        | 725.014           | 11.48      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.42   | Put        | 39.21410    |       | 0.03921   | 40.03310     | 0.04003        | 39.214            | 11.48      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.51   | Call       | 647.03710   |       | 0.64704   | 685.82950    | 0.68583        | 647.037           | 11.43      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.51   | Put        | 52.63710    |       | 0.05264   | 53.62950     | 0.05363        | 52.637            | 11.43      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.32   | Call       | 813.65220   |       | 0.81365   | 852.05970    | 0.85206        | 813.652           | 11.54      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 18/03/2013 | Foreign Exchange Future | 8.32   | Put        | 27.85220    |       | 0.02785   | 28.45970     | 0.02846        | 27.852            | 11.54      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future |        |            | 9.15170     |       | 9.15170   | 9.18960      | 9.18960        |                   |            | 0.00  | 0                | 136.00        |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.76   | Call       | 391.70000   |       | 0.39170   | 429.60000    | 0.42960        | 391.700           |            | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.76   | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.74   | Call       | 411.70000   |       | 0.41170   | 449.60000    | 0.44960        | 411.700           |            | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.74   | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.75   | Call       | 401.70000   |       | 0.40170   | 439.60000    | 0.43960        | 401.700           |            | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/06/2013 | Foreign Exchange Future | 8.75   | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future |        |            | 9.20310     |       | 9.20310   | 9.24010      | 9.24010        |                   | 12.89      | 0.00  | 0                | 2,150.00      |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.89   | Call       | 589.70680   |       | 0.58971   | 621.15930    | 0.62116        | 589.707           | 12.37      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.89   | Put        | 276.60680   |       | 0.27661   | 271.05930    | 0.27106        | 276.607           | 12.37      | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.90   | Call       | 584.29880   |       | 0.58430   | 615.64680    | 0.61565        | 584.299           | 12.39      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.90   | Put        | 281.19880   |       | 0.28120   | 275.54680    | 0.27555        | 281.199           | 12.39      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.91   | Call       | 578.93250   |       | 0.57893   | 610.17530    | 0.61018        | 578.933           | 12.40      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 16/09/2013 | Foreign Exchange Future | 8.91   | Put        | 285.83250   |       | 0.28583   | 280.07530    | 0.28008        | 285.833           | 12.40      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future |        |            | 9.55360     |       | 9.55360   | 9.56070      | 9.56070        |                   | 14.48      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.25   | Call       | 2,445.17760 |       | 2.44518   | 2,452.89660  | 2.45290        | 2,445.178         | 14.20      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.25   | Put        | 141.57760   |       | 0.14158   | 142.19660    | 0.14220        | 141.578           | 14.20      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.30   | Call       | 2,402.76800 |       | 2.40277   | 2,410.53470  | 2.41053        | 2,402.768         | 14.18      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.30   | Put        | 149.16800   |       | 0.14917   | 149.83470    | 0.14983        | 149.168           | 14.18      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.35   | Call       | 2,360.65540 |       | 2.36066   | 2,368.47150  | 2.36847        | 2,360.655         | 14.15      | 0.00  | 0                | 0.00          |
| AU\$ / R         | On 14/12/2015 | Foreign Exchange Future | 7.35   | Put        | 157.05540   |       | 0.15706   | 157.77150    | 0.15777        | 157.055           | 14.15      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/12/2012 | Foreign Exchange Future |        |            | 8.78080     |       | 8.78080   | 8.80730      | 8.80730        |                   | 14.24      | 0.00  | 0                | 82.00         |
| CAD/ R           | On 14/12/2012 | Foreign Exchange Future | 7.75   | Call       | 1,028.89760 |       | 1.02890   | 1,055.55470  | 1.05555        | 1,028.898         | 16.63      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/12/2012 | Foreign Exchange Future | 7.75   | Put        | 1.69760     |       | 0.00170   | 1.85470      | 0.00185        | 1.698             | 16.63      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/12/2012 | Foreign Exchange Future | 7.80   | Call       | 979.30220   |       | 0.97930   | 1,005.96620  | 1.00597        | 979.302           | 16.34      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/12/2012 | Foreign Exchange Future | 7.80   | Put        | 2.10220     |       | 0.00210   | 2.26620      | 0.00227        | 2.102             | 16.34      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/12/2012 | Foreign Exchange Future | 7.85   | Call       | 929.80410   |       | 0.92980   | 956.47070    | 0.95647        | 929.804           | 16.04      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/12/2012 | Foreign Exchange Future | 7.85   | Put        | 2.60410     |       | 0.00260   | 2.77070      | 0.00277        | 2.604             | 16.04      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/12/2012 | Foreign Exchange Future | 8.35   | Call       | 457.19270   |       | 0.45719   | 485.45830    | 0.48546        | 457.193           | 13.91      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 14/12/2012 | Foreign Exchange Future | 8.35   | Put        | 26.39270    |       | 0.02639   | 28.15830     | 0.02816        | 26.393            | 13.91      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future |        |            | 8.88000     |       | 8.88000   | 8.90710      | 8.90710        |                   | 13.61      | 0.00  | 0                | 25.00         |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.65   | Call       | 409.72560   |       | 0.40973   | 424.65910    | 0.42466        | 409.726           | 13.26      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.65   | Put        | 179.72560   |       | 0.17973   | 167.55910    | 0.16756        | 179.726           | 13.26      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.66   | Call       | 403.89790   |       | 0.40390   | 418.61600    | 0.41862        | 403.898           | 13.27      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.66   | Put        | 183.89790   |       | 0.18390   | 171.51600    | 0.17152        | 183.898           | 13.27      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.64   | Call       | 415.61150   |       | 0.41561   | 430.76000    | 0.43076        | 415.612           | 13.25      | 0.00  | 0                | 0.00          |
| CAD/ R           | On 18/03/2013 | Foreign Exchange Future | 8.64   | Put        | 175.61150   |       | 0.17561   | 163.66000    | 0.16366        | 175.612           | 13.25      | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put              | MTM | Yield        | MarkPrice    | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----|--------------|--------------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CF CANDO CABM    | On 14/12/2012 | Can-Do Future           |     | 0.22410      | 0.22410      | 0.22520      | 0.22520        |                   |            | 0.00  | 0                | 7,000.00      |
| CF CANDO CABN    | On 14/12/2012 | Can-Do Future           |     | 0.25930      | 0.25930      | 0.25100      | 0.25100        |                   |            | 0.00  | 0                | 0.00          |
| CF CANDO CABO    | On 14/12/2012 | Can-Do Future           |     | 0.00180      | 0.00180      | 0.00210      | 0.00210        |                   |            | 0.00  | 0                | 0.00          |
| CF CANDO CABP    | On 14/12/2012 | Can-Do Future           |     | 0.00220      | 0.00220      | 0.00280      | 0.00280        |                   |            | 0.00  | 0                | 0.00          |
| CF CANDO CABR    | On 14/12/2012 | Can-Do Future           |     | 0.32760      | 0.32760      | 0.30850      | 0.30850        |                   |            | 0.00  | 0                | 0.00          |
| CF CANDO CABS    | On 14/12/2012 | Can-Do Future           |     | 0.00120      | 0.00120      | 0.00160      | 0.00160        |                   |            | 0.00  | 0                | 0.00          |
| CF CANDO CABT    | On 14/12/2012 | Can-Do Future           |     | 0.00000      | 0.00000      | 0.00000      | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| CF CANDO CABU    | On 14/12/2012 | Can-Do Future           |     | 0.26110      | 0.26110      | 0.25310      | 0.25310        |                   |            | 0.00  | 0                | 14,500.00     |
| CF CANDO CABV    | On 14/12/2012 | Can-Do Future           |     | 0.32980      | 0.32980      | 0.31130      | 0.31130        |                   |            | 0.00  | 0                | 3,700.00      |
| CF CANDO CABW    | On 14/12/2012 | Can-Do Future           |     | 0.00120      | 0.00120      | 0.00160      | 0.00160        |                   |            | 0.00  | 0                | 4,600.00      |
| CF CANDO CABX    | On 14/12/2012 | Can-Do Future           |     | 0.17750      | 0.17750      | 0.17110      | 0.17110        |                   |            | 0.00  | 0                | 32,250.00     |
| CF CANDO CABY    | On 14/12/2012 | Can-Do Future           |     | 0.28570      | 0.28570      | 0.28450      | 0.28450        |                   |            | 0.00  | 0                | 13,800.00     |
| CF CANDO CABZ    | On 14/12/2012 | Can-Do Future           |     | 0.05770      | 0.05770      | 0.05880      | 0.05880        |                   |            | 0.00  | 0                | 52,750.00     |
| CF CANDO CACA    | On 20/12/2012 | Can-Do Future           |     | 5,778.17000  | 5,778.17000  | 5,961.37000  | 5,961.37000    |                   |            | 0.00  | 0                | 10.00         |
| CF CANDO CACB    | On 20/12/2012 | Can-Do Future           |     | 7,620.87000  | 7,620.87000  | 7,795.22000  | 7,795.22000    |                   |            | 0.00  | 0                | 10.00         |
| CF CANDO CACC    | On 21/11/2012 | Can-Do Future           |     | 10,000.00000 | 10,000.00000 | 2,824.68000  | 2,824.68000    |                   |            | 0.00  | 34               | 0.00          |
| CF CANDO CACD    | On 20/12/2012 | Can-Do Future           |     | 4,819.21000  | 4,819.21000  | 3,884.26000  | 3,884.26000    |                   |            | 0.00  | 0                | 10.00         |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future |     | 9.29090      | 9.29090      | 9.35090      | 9.35090        |                   | 11.98      | 0.00  | 0                | 25.00         |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 8.56   | Call       | 739.07650 |       | 0.73908   | 799.24610    | 0.79925        | 739.076           | 13.00      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 8.56   | Put        | 3.77650   |       | 0.00378   | 3.94610      | 0.00395        | 3.776             | 13.00      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 9.00   | Call       | 325.16980 |       | 0.32517   | 377.31510    | 0.37732        | 325.170           | 11.04      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 9.00   | Put        | 34.26980  |       | 0.03427   | 26.41510     | 0.02642        | 34.270            | 11.04      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 9.04   | Call       | 294.75740 |       | 0.29476   | 345.01820    | 0.34502        | 294.757           | 11.16      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 9.04   | Put        | 43.85740  |       | 0.04386   | 34.11820     | 0.03412        | 43.857            | 11.16      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 8.46   | Call       | 838.01190 |       | 0.83801   | 898.22220    | 0.89822        | 838.012           | 13.83      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 8.46   | Put        | 2.71190   |       | 0.00271   | 2.92220      | 0.00292        | 2.712             | 13.83      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 8.51   | Call       | 788.49280 |       | 0.78849   | 848.68900    | 0.84869        | 788.493           | 13.42      | 0.00  | 0                | 0.00          |
| CHF / R          | On 14/12/2012 | Foreign Exchange Future | 8.51   | Put        | 3.19280   |       | 0.00319   | 3.38900      | 0.00339        | 3.193             | 13.42      | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future |        |            | 9.43120   |       | 9.43120   | 9.49220      | 9.49220        |                   | 14.39      | 0.00  | 0                | 100.00        |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.15   | Call       | 462.50520 |       | 0.46251   | 501.23220    | 0.50123        | 462.505           | 13.47      | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.15   | Put        | 181.30520 |       | 0.18131   | 159.03220    | 0.15903        | 181.305           | 13.47      | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.16   | Call       | 456.87110 |       | 0.45687   | 495.24550    | 0.49525        | 456.871           | 13.50      | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.16   | Put        | 185.67110 |       | 0.18567   | 163.04550    | 0.16305        | 185.671           | 13.50      | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.14   | Call       | 468.19730 |       | 0.46820   | 507.27690    | 0.50728        | 468.197           | 13.44      | 0.00  | 0                | 0.00          |
| CHF / R          | On 18/03/2013 | Foreign Exchange Future | 9.14   | Put        | 176.99730 |       | 0.17700   | 155.07690    | 0.15508        | 176.997           | 13.44      | 0.00  | 0                | 0.00          |
| DABG             | On 07/11/2012 | Any day expiry          |        |            | 8.71860   |       | 8.71860   | 8.73150      | 8.73150        |                   | 13.88      | 0.00  | 0                | 12,500.00     |
| DABG             | On 07/11/2012 | Any day expiry          | 8.49   | Call       | 229.48080 |       | 0.22948   | 244.42450    | 0.24442        | 229.481           | 17.68      | 0.00  | 0                | 0.00          |
| DABG             | On 07/11/2012 | Any day expiry          | 8.49   | Put        | 0.88080   |       | 0.00088   | 2.92450      | 0.00292        | 0.881             | 17.68      | 0.00  | 0                | 0.00          |
| DABG             | On 07/11/2012 | Any day expiry          | 8.50   | Call       | 219.65180 |       | 0.21965   | 234.81560    | 0.23482        | 219.652           | 17.50      | 0.00  | 0                | 0.00          |
| DABG             | On 07/11/2012 | Any day expiry          | 8.50   | Put        | 1.05180   |       | 0.00105   | 3.31560      | 0.00332        | 1.052             | 17.50      | 0.00  | 0                | 0.00          |
| DABG             | On 07/11/2012 | Any day expiry          | 8.51   | Call       | 209.85520 |       | 0.20986   | 225.25740    | 0.22526        | 209.855           | 17.32      | 0.00  | 0                | 0.00          |
| DABG             | On 07/11/2012 | Any day expiry          | 8.51   | Put        | 1.25520   |       | 0.00126   | 3.75740      | 0.00376        | 1.255             | 17.32      | 0.00  | 0                | 0.00          |
| DABG             | On 07/11/2012 | Any day expiry          | 8.65   | Call       | 81.69060  |       | 0.08169   | 101.42340    | 0.10142        | 81.691            | 14.79      | 0.00  | 0                | 0.00          |
| DABG             | On 07/11/2012 | Any day expiry          | 8.65   | Put        | 13.09060  |       | 0.01309   | 19.92340     | 0.01992        | 13.091            | 14.79      | 0.00  | 0                | 15,000.00     |
| DABG             | On 07/11/2012 | Any day expiry          | 8.70   | Call       | 45.77690  |       | 0.04578   | 65.58690     | 0.06559        | 45.777            | 13.88      | 0.00  | 0                | 15,000.00     |
| DABG             | On 07/11/2012 | Any day expiry          | 8.70   | Put        | 27.17690  |       | 0.02718   | 34.08690     | 0.03409        | 27.177            | 13.88      | 0.00  | 0                | 0.00          |



| Contract Details |               |                | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| DABM USD         | On 22/11/2012 | Any day expiry |        |            | 8.73470   |       | 8.73470   | 8.74890      | 8.74890        |                   | 13.42      |  | 0.00  | 0                | 0.00          |
| DABM USD         | On 22/11/2012 | Any day expiry | 9.00   | Call       | 30.78280  |       | 0.03078   | 37.35940     | 0.03736        | 30.783            | 15.64      |  | 0.00  | 0                | 20,000.00     |
| DABM USD         | On 22/11/2012 | Any day expiry | 9.00   | Put        | 296.08280 |       | 0.29608   | 288.45940    | 0.28846        | 296.083           | 15.64      |  | 0.00  | 0                | 0.00          |
| DABM USD         | On 22/11/2012 | Any day expiry | 8.68   | Call       | 129.98440 |       | 0.12998   | 143.15970    | 0.14316        | 129.984           | 13.38      |  | 0.00  | 0                | 0.00          |
| DABM USD         | On 22/11/2012 | Any day expiry | 8.68   | Put        | 75.28440  |       | 0.07528   | 74.25970     | 0.07426        | 75.284            | 13.38      |  | 0.00  | 0                | 0.00          |
| DABM USD         | On 22/11/2012 | Any day expiry | 8.75   | Call       | 93.51560  |       | 0.09352   | 105.51950    | 0.10552        | 93.516            | 13.42      |  | 0.00  | 0                | 0.00          |
| DABM USD         | On 22/11/2012 | Any day expiry | 8.75   | Put        | 108.81560 |       | 0.10882   | 106.61950    | 0.10662        | 108.816           | 13.42      |  | 0.00  | 0                | 0.00          |
| DABO USD         | On 09/11/2012 | Any day expiry |        |            | 8.71960   |       | 8.71960   | 8.73350      | 8.73350        |                   | 13.92      |  | 0.00  | 0                | 0.00          |
| DABO USD         | On 09/11/2012 | Any day expiry | 8.67   | Call       | 80.59240  |       | 0.08059   | 96.61340     | 0.09661        | 80.592            | 14.34      |  | 0.00  | 0                | 10,000.00     |
| DABO USD         | On 09/11/2012 | Any day expiry | 8.67   | Put        | 30.99240  |       | 0.03099   | 33.11340     | 0.03311        | 30.992            | 14.34      |  | 0.00  | 0                | 0.00          |
| DABO USD         | On 09/11/2012 | Any day expiry | 8.69   | Call       | 67.27440  |       | 0.06727   | 82.94540     | 0.08295        | 67.274            | 14.06      |  | 0.00  | 0                | 0.00          |
| DABO USD         | On 09/11/2012 | Any day expiry | 8.69   | Put        | 37.67440  |       | 0.03767   | 39.44540     | 0.03945        | 37.674            | 14.06      |  | 0.00  | 0                | 0.00          |
| DABO USD         | On 09/11/2012 | Any day expiry | 8.70   | Call       | 61.03760  |       | 0.06104   | 76.46870     | 0.07647        | 61.038            | 13.92      |  | 0.00  | 0                | 0.00          |
| DABO USD         | On 09/11/2012 | Any day expiry | 8.70   | Put        | 41.43760  |       | 0.04144   | 42.96870     | 0.04297        | 41.438            | 13.92      |  | 0.00  | 0                | 0.00          |
| DABO USD         | On 09/11/2012 | Any day expiry | 8.71   | Call       | 56.04920  |       | 0.05605   | 71.34420     | 0.07134        | 56.049            | 14.04      |  | 0.00  | 0                | 0.00          |
| DABO USD         | On 09/11/2012 | Any day expiry | 8.71   | Put        | 46.44920  |       | 0.04645   | 47.84420     | 0.04784        | 46.449            | 14.04      |  | 0.00  | 0                | 0.00          |
| DABO USD         | On 09/11/2012 | Any day expiry | 8.73   | Call       | 47.01360  |       | 0.04701   | 0.00000      | 0.00000        | 47.014            | 14.28      |  | 0.00  | 0                | 0.00          |
| DABO USD         | On 09/11/2012 | Any day expiry | 8.73   | Put        | 57.41360  |       | 0.05741   | 0.00000      | 0.00000        | 57.414            | 14.28      |  | 0.00  | 15,000           | 15,000.00     |
| DABP NZD         | On 08/11/2012 | Any day expiry |        |            | 7.18060   |       | 7.18060   | 7.22100      | 7.22100        |                   | 13.46      |  | 0.00  | 0                | 0.00          |
| DABP NZD         | On 08/11/2012 | Any day expiry | 7.15   | Call       | 54.48920  |       | 0.05449   | 91.64270     | 0.09164        | 54.489            | 14.36      |  | 0.00  | 0                | 0.00          |
| DABP NZD         | On 08/11/2012 | Any day expiry | 7.15   | Put        | 23.88920  |       | 0.02389   | 20.64270     | 0.02064        | 23.889            | 14.36      |  | 0.00  | 0                | 0.00          |
| DABP NZD         | On 08/11/2012 | Any day expiry | 7.16   | Call       | 47.97910  |       | 0.04798   | 84.18990     | 0.08419        | 47.979            | 14.18      |  | 0.00  | 0                | 0.00          |
| DABP NZD         | On 08/11/2012 | Any day expiry | 7.16   | Put        | 27.37910  |       | 0.02738   | 23.18990     | 0.02319        | 27.379            | 14.18      |  | 0.00  | 0                | 3,000.00      |
| DABP NZD         | On 08/11/2012 | Any day expiry | 7.17   | Call       | 41.86980  |       | 0.04187   | 76.99900     | 0.07700        | 41.870            | 14.00      |  | 0.00  | 0                | 0.00          |
| DABP NZD         | On 08/11/2012 | Any day expiry | 7.17   | Put        | 31.26980  |       | 0.03127   | 25.99900     | 0.02600        | 31.270            | 14.00      |  | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry |        |            | 8.74500   |       | 8.74500   | 8.75930      | 8.75930        |                   | 13.46      |  | 0.00  | 0                | 0.00          |

| Contract Details |               |                | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On 30/11/2012 | Any day expiry | 7.72   | Call       | 1,025.28490 |       | 1.02528   | 1,039.61110  | 1.03961        | 1,025.285         | 17.05      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 7.72   | Put        | 0.28490     |       | 0.00028   | 0.31110      | 0.00031        | 0.285             | 17.05      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 7.85   | Call       | 895.63520   |       | 0.89564   | 909.98960    | 0.90999        | 895.635           | 16.28      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 7.85   | Put        | 0.63520     |       | 0.00064   | 0.68960      | 0.00069        | 0.635             | 16.28      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 8.00   | Call       | 746.47430   |       | 0.74647   | 760.88210    | 0.76088        | 746.474           | 15.22      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 8.00   | Put        | 1.47430     |       | 0.00147   | 1.58210      | 0.00158        | 1.474             | 15.22      | 0.00  | 0                | 8,440.00      |
| DAUS             | On 30/11/2012 | Any day expiry | 8.49   | Call       | 287.13700   |       | 0.28714   | 301.48720    | 0.30149        | 287.137           | 13.17      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 8.49   | Put        | 32.13700    |       | 0.03214   | 32.18720     | 0.03219        | 32.137            | 13.17      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 8.50   | Call       | 279.25790   |       | 0.27926   | 293.56550    | 0.29357        | 279.258           | 13.18      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 8.50   | Put        | 34.25790    |       | 0.03426   | 34.26550     | 0.03427        | 34.258            | 13.18      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 8.51   | Call       | 271.48060   |       | 0.27148   | 285.74210    | 0.28574        | 271.481           | 13.19      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 8.51   | Put        | 36.48060    |       | 0.03648   | 36.44210     | 0.03644        | 36.481            | 13.19      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 8.56   | Call       | 234.21500   |       | 0.23422   | 248.17920    | 0.24818        | 234.215           | 13.25      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 8.56   | Put        | 49.21500    |       | 0.04922   | 48.87920     | 0.04888        | 49.215            | 13.25      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 8.72   | Call       | 135.29930   |       | 0.13530   | 147.47640    | 0.14748        | 135.299           | 13.42      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 8.72   | Put        | 110.29930   |       | 0.11030   | 108.17640    | 0.10818        | 110.299           | 13.42      | 0.00  | 0                | 0.00          |
| DAUS             | On 30/11/2012 | Any day expiry | 9.02   | Call       | 46.58310    |       | 0.04658   | 53.00920     | 0.05301        | 46.583            | 15.56      | 0.00  | 0                | 8,440.00      |
| DAUS             | On 30/11/2012 | Any day expiry | 9.02   | Put        | 321.58310   |       | 0.32158   | 313.70920    | 0.31371        | 321.583           | 15.56      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry |        |            | 8.78220     |       | 8.78220   | 8.79650      | 8.79650        |                   | 13.71      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 8.49   | Call       | 353.66890   |       | 0.35367   | 367.99400    | 0.36799        | 353.669           | 12.99      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 8.49   | Put        | 61.46890    |       | 0.06147   | 61.49400     | 0.06149        | 61.469            | 12.99      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 8.50   | Call       | 346.47710   |       | 0.34648   | 360.75060    | 0.36075        | 346.477           | 13.01      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 8.50   | Put        | 64.27710    |       | 0.06428   | 64.25060     | 0.06425        | 64.277            | 13.01      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 8.51   | Call       | 339.37130   |       | 0.33937   | 353.58930    | 0.35359        | 339.371           | 13.03      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 8.51   | Put        | 67.17130    |       | 0.06717   | 67.08930     | 0.06709        | 67.171            | 13.03      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 8.59   | Call       | 285.70650   |       | 0.28571   | 299.38220    | 0.29938        | 285.707           | 13.22      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 8.59   | Put        | 93.50650    |       | 0.09351   | 92.88220     | 0.09288        | 93.506            | 13.22      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 8.72   | Call       | 210.96930   |       | 0.21097   | 223.39800    | 0.22340        | 210.969           | 13.52      | 0.00  | 0                | 0.00          |

| Contract Details |               |                | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On 27/12/2012 | Any day expiry | 8.72   | Put        | 148.76930   |       | 0.14877   | 146.89800    | 0.14690        | 148.769           | 13.52      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 9.02   | Call       | 105.17570   |       | 0.10518   | 113.04910    | 0.11305        | 105.176           | 15.09      | 0.00  | 0                | 7,530.00      |
| DAUS             | On 27/12/2012 | Any day expiry | 9.02   | Put        | 342.97570   |       | 0.34298   | 336.54910    | 0.33655        | 342.976           | 15.09      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 7.72   | Call       | 1,064.15610 |       | 1.06416   | 1,078.47760  | 1.07848        | 1,064.156         | 15.14      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 7.72   | Put        | 1.95610     |       | 0.00196   | 1.97760      | 0.00198        | 1.956             | 15.14      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 7.85   | Call       | 935.37060   |       | 0.93537   | 949.65500    | 0.94966        | 935.371           | 14.37      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 7.85   | Put        | 3.17060     |       | 0.00317   | 3.15500      | 0.00316        | 3.171             | 14.37      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 8.00   | Call       | 788.47530   |       | 0.78848   | 802.77940    | 0.80278        | 788.475           | 13.76      | 0.00  | 0                | 0.00          |
| DAUS             | On 27/12/2012 | Any day expiry | 8.00   | Put        | 6.27530     |       | 0.00628   | 6.27940      | 0.00628        | 6.275             | 13.76      | 0.00  | 0                | 7,530.00      |
| DAUS             | On 29/01/2013 | Any day expiry |        |            | 8.82480     |       | 8.82480   | 8.83920      | 8.83920        |                   | 16.53      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 8.72   | Call       | 292.37730   |       | 0.29238   | 304.43530    | 0.30444        | 292.377           | 13.99      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 8.72   | Put        | 187.57730   |       | 0.18758   | 185.23530    | 0.18524        | 187.577           | 13.99      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 9.02   | Call       | 177.13790   |       | 0.17714   | 185.51170    | 0.18551        | 177.138           | 15.33      | 0.00  | 0                | 6,625.00      |
| DAUS             | On 29/01/2013 | Any day expiry | 9.02   | Put        | 372.33790   |       | 0.37234   | 366.31170    | 0.36631        | 372.338           | 15.33      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 8.61   | Call       | 353.50340   |       | 0.35350   | 366.71740    | 0.36672        | 353.503           | 13.73      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 8.61   | Put        | 138.70340   |       | 0.13870   | 137.51740    | 0.13752        | 138.703           | 13.73      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 8.62   | Call       | 347.59160   |       | 0.34759   | 360.70760    | 0.36071        | 347.592           | 13.75      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 8.62   | Put        | 142.79160   |       | 0.14279   | 141.50760    | 0.14151        | 142.792           | 13.75      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 7.85   | Call       | 985.04200   |       | 0.98504   | 999.75450    | 0.99975        | 985.042           | 14.21      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 7.85   | Put        | 10.24200    |       | 0.01024   | 10.55450     | 0.01055        | 10.242            | 14.21      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 8.00   | Call       | 842.20210   |       | 0.84220   | 857.02020    | 0.85702        | 842.202           | 13.80      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 8.00   | Put        | 17.40210    |       | 0.01740   | 17.82020     | 0.01782        | 17.402            | 13.80      | 0.00  | 0                | 6,625.00      |
| DAUS             | On 29/01/2013 | Any day expiry | 8.60   | Call       | 359.48830   |       | 0.35949   | 372.79690    | 0.37280        | 359.488           | 13.70      | 0.00  | 0                | 0.00          |
| DAUS             | On 29/01/2013 | Any day expiry | 8.60   | Put        | 134.68830   |       | 0.13469   | 133.59690    | 0.13360        | 134.688           | 13.70      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry |        |            | 8.85840     |       | 8.85840   | 8.87280      | 8.87280        |                   | 14.88      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.62   | Call       | 410.98290   |       | 0.41098   | 423.42800    | 0.42343        | 410.983           | 14.21      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.62   | Put        | 172.58290   |       | 0.17258   | 170.62800    | 0.17063        | 172.583           | 14.21      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.72   | Call       | 357.38130   |       | 0.35738   | 368.80300    | 0.36880        | 357.381           | 14.50      | 0.00  | 0                | 0.00          |

| Contract Details |               |                | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|----------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| DAUS             | On 26/02/2013 | Any day expiry | 8.72   | Put        | 218.98130   |       | 0.21898   | 216.00300    | 0.21600        | 218.981           | 14.50      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.60   | Call       | 422.44320   |       | 0.42244   | 435.07670    | 0.43508        | 422.443           | 14.15      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.60   | Put        | 164.04320   |       | 0.16404   | 162.27670    | 0.16228        | 164.043           | 14.15      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 9.02   | Call       | 236.62020   |       | 0.23662   | 244.82630    | 0.24483        | 236.620           | 15.67      | 0.00  | 0                | 6,245.00      |
| DAUS             | On 26/02/2013 | Any day expiry | 9.02   | Put        | 398.22020   |       | 0.39822   | 392.02630    | 0.39203        | 398.220           | 15.67      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.61   | Call       | 416.68110   |       | 0.41668   | 429.22190    | 0.42922        | 416.681           | 14.18      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.61   | Put        | 168.28110   |       | 0.16828   | 166.42190    | 0.16642        | 168.281           | 14.18      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 7.85   | Call       | 1,027.47330 |       | 1.02747   | 1,042.22910  | 1.04223        | 1,027.473         | 14.38      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 7.85   | Put        | 19.07330    |       | 0.01907   | 19.42910     | 0.01943        | 19.073            | 14.38      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.00   | Call       | 887.54490   |       | 0.88754   | 902.31490    | 0.90231        | 887.545           | 13.98      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/02/2013 | Any day expiry | 8.00   | Put        | 29.14490    |       | 0.02914   | 29.51490     | 0.02951        | 29.145            | 13.98      | 0.00  | 0                | 6,245.00      |
| DAUS             | On 26/03/2013 | Any day expiry |        |            | 8.89140     |       | 8.89140   | 8.90610      | 8.90610        |                   | 15.36      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.06   | Call       | 278.95260   |       | 0.27895   | 286.61800    | 0.28662        | 278.953           | 16.05      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.06   | Put        | 447.55260   |       | 0.44755   | 440.51800    | 0.44052        | 447.553           | 16.05      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.02   | Call       | 291.78970   |       | 0.29179   | 299.82070    | 0.29982        | 291.790           | 15.87      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/03/2013 | Any day expiry | 9.02   | Put        | 420.38970   |       | 0.42039   | 413.72070    | 0.41372        | 420.390           | 15.87      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.04   | Call       | 285.28790   |       | 0.28529   | 293.13630    | 0.29314        | 285.288           | 15.96      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.04   | Put        | 433.88790   |       | 0.43389   | 427.03630    | 0.42704        | 433.888           | 15.96      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.05   | Call       | 282.10110   |       | 0.28210   | 289.85670    | 0.28986        | 282.101           | 16.00      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 9.05   | Put        | 440.70110   |       | 0.44070   | 433.75670    | 0.43376        | 440.701           | 16.00      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.00   | Call       | 932.16100   |       | 0.93216   | 946.83670    | 0.94684        | 932.161           | 14.08      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/03/2013 | Any day expiry | 8.00   | Put        | 40.76100    |       | 0.04076   | 40.73670     | 0.04074        | 40.761            | 14.08      | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/04/2013 | Any day expiry |        |            | 8.92800     |       | 8.92800   | 8.94290      | 8.94290        |                   | 15.54      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.04   | Call       | 342.27710   |       | 0.34228   | 349.63330    | 0.34963        | 342.277           | 16.09      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.04   | Put        | 454.27710   |       | 0.45428   | 446.73330    | 0.44673        | 454.277           | 16.09      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.05   | Call       | 338.93010   |       | 0.33893   | 346.21550    | 0.34622        | 338.930           | 16.13      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.05   | Put        | 460.93010   |       | 0.46093   | 453.31550    | 0.45332        | 460.930           | 16.13      | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry | 9.06   | Call       | 335.62110   |       | 0.33562   | 342.83850    | 0.34284        | 335.621           | 16.17      | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| DAUS             | On 26/04/2013 | Any day expiry     | 9.06   | Put        | 467.62110   |       | 0.46762   | 459.93850    | 0.45994        | 467.621           | 16.17      |  | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry     | 8.00   | Call       | 981.52540   |       | 0.98153   | 996.75690    | 0.99676        | 981.525           | 14.19      |  | 0.00  | 0                | 0.00          |
| DAUS             | On 26/04/2013 | Any day expiry     | 8.00   | Put        | 53.52540    |       | 0.05353   | 53.85690     | 0.05386        | 53.525            | 14.19      |  | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/04/2013 | Any day expiry     | 9.02   | Call       | 349.08390   |       | 0.34908   | 356.58040    | 0.35658        | 349.084           | 16.01      |  | 0.00  | 0                | 7,500.00      |
| DAUS             | On 26/04/2013 | Any day expiry     | 9.02   | Put        | 441.08390   |       | 0.44108   | 433.68040    | 0.43368        | 441.084           | 16.01      |  | 0.00  | 0                | 0.00          |
| EL28             | On 01/11/2012 | Bond Future        |        |            | 113.60413   |       | 113.60413 | 113.60413    |                | 113.60413         |            |  | 0.00  | 0                | 0.00          |
| EL28             | On 07/02/2013 | Bond Future        |        |            | 111.00578   |       | 111.00578 | 111.00662    |                | 111.00662         |            |  | 0.00  | 0                | 0.00          |
| EL28             | On 07/02/2013 | Bond Future        | 113.01 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            |  | 0.00  | 0                | 0.00          |
| EL28             | On 07/02/2013 | Bond Future        | 113.01 | Put        | 2,004.22000 |       | 2.00422   | 2,003.38000  | 2.00338        | 2,004.220         |            |  | 0.00  | 0                | 0.00          |
| EL28             | On 07/02/2013 | Bond Future        | 112.99 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            |  | 0.00  | 0                | 0.00          |
| EL28             | On 07/02/2013 | Bond Future        | 112.99 | Put        | 1,984.22000 |       | 1.98422   | 1,983.38000  | 1.98338        | 1,984.220         |            |  | 0.00  | 0                | 0.00          |
| EL28             | On 07/02/2013 | Bond Future        | 113.00 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            |  | 0.00  | 0                | 0.00          |
| EL28             | On 07/02/2013 | Bond Future        | 113.00 | Put        | 1,994.22000 |       | 1.99422   | 1,993.38000  | 1.99338        | 1,994.220         |            |  | 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        |        |            | 9.05500     |       | 86.59578  | 9.05500      | 86.59578       |                   |            |  | 0.00  | 0                | 0.00          |
| ES33             | On 07/02/2013 | Bond Future        |        |            | 9.16009     |       | 87.84015  | 9.15086      | 87.91487       |                   |            |  | 0.00  | 0                | 303.00        |
| ES33             | On 07/02/2013 | Bond Future        | 8.54   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            |  | 0.00  | 0                | 0.00          |
| ES33             | On 07/02/2013 | Bond Future        | 8.54   | Put        | 5,255.78000 |       | 5.25578   | 5,181.06000  | 5.18106        | 5,255.780         |            |  | 0.00  | 0                | 0.00          |
| ES33             | On 07/02/2013 | Bond Future        | 8.55   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            |  | 0.00  | 0                | 0.00          |
| ES33             | On 07/02/2013 | Bond Future        | 8.55   | Put        | 5,167.09000 |       | 5.16709   | 5,092.37000  | 5.09237        | 5,167.090         |            |  | 0.00  | 0                | 0.00          |
| ES33             | On 07/02/2013 | Bond Future        | 8.56   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            |  | 0.00  | 0                | 0.00          |
| ES33             | On 07/02/2013 | Bond Future        | 8.56   | Put        | 5,078.53000 |       | 5.07853   | 5,003.81000  | 5.00381        | 5,078.530         |            |  | 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          |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| GOVI             | On 07/02/2013 | GOVI               |        |            | 427.88300    |       | 427.88300 | 427.96600    | 427.96600      |                   |            | 0.00  | 0                | 333.00        |
| GOVI             | On 07/02/2013 | GOVI               | 432.99 | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/02/2013 | GOVI               | 432.99 | Put        | 51,070.00000 |       | 5.10700   | 50,240.00000 | 5.02400        | 51,070.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/02/2013 | GOVI               | 433.00 | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/02/2013 | GOVI               | 433.00 | Put        | 51,170.00000 |       | 5.11700   | 50,340.00000 | 5.03400        | 51,170.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/02/2013 | GOVI               | 433.01 | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 07/02/2013 | GOVI               | 433.01 | Put        | 51,270.00000 |       | 5.12700   | 50,440.00000 | 5.04400        | 51,270.000        |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               |        |            | 433.28800    |       | 433.28800 | 433.37200    | 433.37200      |                   |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               | 432.99 | Call       | 2,980.00000  |       | 0.29800   | 3,820.00000  | 0.38200        | 2,980.000         |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               | 432.99 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               | 433.00 | Call       | 2,880.00000  |       | 0.28800   | 3,720.00000  | 0.37200        | 2,880.000         |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               | 433.00 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               | 433.01 | Call       | 2,780.00000  |       | 0.27800   | 3,620.00000  | 0.36200        | 2,780.000         |            | 0.00  | 0                | 0.00          |
| GOVI             | On 02/05/2013 | GOVI               | 433.01 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| GVIX             | On 01/01/2029 | LIVE INDEX         |        |            | 110.00000    |       | 110.00000 | 110.00000    | 110.00000      |                   |            | 0.00  | 0                | 0.00          |
| IGOV             | On 07/02/2013 | Index Future       |        |            | 194.23700    |       | 194.23700 | 194.19700    | 194.19700      |                   |            | 0.00  | 0                | 608.00        |
| IGOV             | On 02/05/2013 | Index Future       |        |            | 196.69000    |       | 196.69000 | 196.65000    | 196.65000      |                   |            | 0.00  | 0                | 0.00          |
| ILBI             | On 07/02/2013 | Index Future       |        |            | 525.61900    |       | 525.61900 | 525.75500    | 525.75500      |                   |            | 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          |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| J207             | On 15/01/2020 | Interest Rate Swap      |        |            | 8.99700   |       | 0.06909   | 8.99700      | 0.06909        |                   | 15.00      |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 21/11/2012 | Jibar Tradeable Future  |        |            | 5.06000   |       | 94.94000  | 5.05000      | 94.95000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 19/12/2012 | Jibar Tradeable Future  |        |            | 5.03000   |       | 94.97000  | 5.02000      | 94.98000       |                   |            |  | 0.00  | 0                | 840.00        |
| JIBAR FUTURE     | On 16/01/2013 | Jibar Tradeable Future  |        |            | 5.00000   |       | 95.00000  | 4.99000      | 95.01000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 20/02/2013 | Jibar Tradeable Future  |        |            | 4.94000   |       | 95.06000  | 4.94000      | 95.06000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 20/03/2013 | Jibar Tradeable Future  |        |            | 4.93000   |       | 95.07000  | 4.92000      | 95.08000       |                   |            |  | 0.00  | 0                | 1,000.00      |
| JIBAR FUTURE     | On 17/04/2013 | Jibar Tradeable Future  |        |            | 4.92000   |       | 95.08000  | 4.92000      | 95.08000       |                   |            |  | 0.00  | 0                | 0.00          |
| JIBAR FUTURE     | On 19/06/2013 | Jibar Tradeable Future  |        |            | 4.93000   |       | 95.07000  | 4.94000      | 95.06000       |                   |            |  | 0.00  | 0                | 500.00        |
| JIBAR FUTURE     | On 18/09/2013 | Jibar Tradeable Future  |        |            | 5.02000   |       | 94.98000  | 5.03000      | 94.97000       |                   |            |  | 0.00  | 0                | 2,200.00      |
| JIBAR FUTURE     | On 18/12/2013 | Jibar Tradeable Future  |        |            | 5.17000   |       | 94.83000  | 5.17000      | 94.83000       |                   |            |  | 0.00  | 0                | 1,500.00      |
| JIBAR FUTURE     | On 19/03/2014 | Jibar Tradeable Future  |        |            | 5.33000   |       | 94.67000  | 5.34000      | 94.66000       |                   |            |  | 0.00  | 0                | 800.00        |
| JIBAR FUTURE     | On 18/06/2014 | Jibar Tradeable Future  |        |            | 5.50000   |       | 94.50000  | 5.51000      | 94.49000       |                   |            |  | 0.00  | 0                | 800.00        |
| JIBAR FUTURE     | On 17/09/2014 | Jibar Tradeable Future  |        |            | 5.67000   |       | 94.33000  | 5.67000      | 94.33000       |                   |            |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2012 | Foreign Exchange Future |        |            | 7.20770   |       | 7.20770   | 7.24970      | 7.24970        |                   | 9.49       |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2012 | Foreign Exchange Future | 6.29   | Call       | 920.55450 |       | 0.92055   | 962.53300    | 0.96253        | 920.554           | 14.28      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2012 | Foreign Exchange Future | 6.29   | Put        | 0.15450   |       | 0.00015   | 0.13300      | 0.00013        | 0.154             | 14.28      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2012 | Foreign Exchange Future | 6.34   | Call       | 870.61530 |       | 0.87062   | 912.58660    | 0.91259        | 870.615           | 13.94      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2012 | Foreign Exchange Future | 6.34   | Put        | 0.21530   |       | 0.00022   | 0.18660      | 0.00019        | 0.215             | 13.94      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2012 | Foreign Exchange Future | 6.39   | Call       | 820.70080 |       | 0.82070   | 862.66220    | 0.86266        | 820.701           | 13.60      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2012 | Foreign Exchange Future | 6.39   | Put        | 0.30080   |       | 0.00030   | 0.26220      | 0.00026        | 0.301             | 13.60      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2012 | Foreign Exchange Future | 6.45   | Call       | 758.15910 |       | 0.75816   | 800.10230    | 0.80010        | 758.159           | 13.17      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2012 | Foreign Exchange Future | 6.45   | Put        | 0.45910   |       | 0.00046   | 0.40230      | 0.00040        | 0.459             | 13.17      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2012 | Foreign Exchange Future | 6.63   | Call       | 579.02710 |       | 0.57903   | 620.95620    | 0.62096        | 579.027           | 11.67      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 14/12/2012 | Foreign Exchange Future | 6.63   | Put        | 1.32710   |       | 0.00133   | 1.25620      | 0.00126        | 1.327             | 11.67      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future |        |            | 7.26760   |       | 7.26760   | 7.30930      | 7.30930        |                   | 11.28      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.90   | Call       | 427.34370 |       | 0.42734   | 463.18390    | 0.46318        | 427.344           | 11.11      |  | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.90   | Put        | 59.74370  |       | 0.05974   | 53.88390     | 0.05388        | 59.744            | 11.11      |  | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.91   | Call       | 419.73500   |       | 0.41974   | 455.08790    | 0.45509        | 419.735           | 11.12      | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.91   | Put        | 62.13500    |       | 0.06213   | 55.78790     | 0.05579        | 62.135            | 11.12      | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.89   | Call       | 435.31810   |       | 0.43532   | 471.33330    | 0.47133        | 435.318           | 11.13      | 0.00  | 0                | 0.00          |
| NZ\$ / R         | On 18/03/2013 | Foreign Exchange Future | 6.89   | Put        | 57.71810    |       | 0.05772   | 52.03330     | 0.05203        | 57.718            | 11.13      | 0.00  | 0                | 0.00          |
| OTH1             | On 02/05/2013 | Index Future            |        |            | 427.80200   |       | 427.80200 | 427.80200    | 427.80200      |                   |            | 0.00  | 0                | 0.00          |
| R023             | On 01/11/2012 | Bond Future             |        |            | 7.15500     |       | 105.70738 | 7.15500      | 105.70738      |                   |            | 0.00  | 0                | 0.00          |
| R023             | On 07/02/2013 | Bond Future             |        |            | 7.22196     |       | 107.25310 | 7.20712      | 107.36041      |                   |            | 0.00  | 0                | 1,775.00      |
| R023             | On 07/02/2013 | Bond Future             | 7.04   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 07/02/2013 | Bond Future             | 7.04   | Put        | 1,325.63000 |       | 1.32563   | 1,218.32000  | 1.21832        | 1,325.630         |            | 0.00  | 0                | 0.00          |
| R023             | On 07/02/2013 | Bond Future             | 7.05   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 07/02/2013 | Bond Future             | 7.05   | Put        | 1,252.21000 |       | 1.25221   | 1,144.90000  | 1.14490        | 1,252.210         |            | 0.00  | 0                | 0.00          |
| R023             | On 07/02/2013 | Bond Future             | 7.06   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 07/02/2013 | Bond Future             | 7.06   | Put        | 1,178.86000 |       | 1.17886   | 1,071.55000  | 1.07155        | 1,178.860         |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             |        |            | 7.28310     |       | 104.65002 | 7.26776      | 104.75858      |                   |            | 0.00  | 0                | 2.00          |
| R023             | On 02/05/2013 | Bond Future             | 7.06   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             | 7.06   | Put        | 1,593.40000 |       | 1.59340   | 1,484.84000  | 1.48484        | 1,593.400         |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             | 7.04   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             | 7.04   | Put        | 1,737.78000 |       | 1.73778   | 1,629.22000  | 1.62922        | 1,737.780         |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             | 7.05   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 02/05/2013 | Bond Future             | 7.05   | Put        | 1,665.56000 |       | 1.66556   | 1,557.00000  | 1.55700        | 1,665.560         |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             |        |            | 7.35468     |       | 106.02219 | 7.33878      | 106.13199      |                   |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.29   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.29   | Put        | 447.63000   |       | 0.44763   | 337.83000    | 0.33783        | 447.630           |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.30   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.30   | Put        | 378.26000   |       | 0.37826   | 268.46000    | 0.26846        | 378.260           |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.31   | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R023             | On 01/08/2013 | Bond Future             | 7.31   | Put        | 308.95000   |       | 0.30895   | 199.15000    | 0.19915        | 308.950           |            | 0.00  | 0                | 0.00          |



| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R157             | On 01/11/2012 | Bond Future        |        |            | 5.46000     |       | 122.92083 | 5.46000      | 122.92083      |                   | 2.31       | 0.00  | 0                | 0.00          |
| R157             | On 07/02/2013 | Bond Future        |        |            | 5.48932     |       | 124.64840 | 5.47840      | 124.67749      |                   | 2.18       | 0.00  | 0                | 12,671.00     |
| R157             | On 07/02/2013 | Bond Future        | 6.28   | Call       | 2,131.66000 |       | 2.13166   | 2,161.85000  | 2.16185        | 2,131.660         | 2.32       | 0.00  | 0                | 0.00          |
| R157             | On 07/02/2013 | Bond Future        | 6.28   | Put        | 49.39000    |       | 0.04939   | 50.49000     | 0.05049        | 49.390            | 2.32       | 0.00  | 0                | 0.00          |
| R157             | On 07/02/2013 | Bond Future        | 6.50   | Call       | 2,674.06000 |       | 2.67406   | 2,703.96000  | 2.70396        | 2,674.060         | 2.35       | 0.00  | 0                | 0.00          |
| R157             | On 07/02/2013 | Bond Future        | 6.50   | Put        | 20.77000    |       | 0.02077   | 21.58000     | 0.02158        | 20.770            | 2.35       | 0.00  | 0                | 0.00          |
| R157             | On 07/02/2013 | Bond Future        | 6.70   | Call       | 3,177.34000 |       | 3.17734   | 3,206.89000  | 3.20689        | 3,177.340         | 2.35       | 0.00  | 0                | 0.00          |
| R157             | On 07/02/2013 | Bond Future        | 6.70   | Put        | 8.04000     |       | 0.00804   | 8.50000      | 0.00850        | 8.040             | 2.35       | 0.00  | 0                | 0.00          |
| R157             | On 07/02/2013 | Bond Future        | 6.75   | Call       | 3,304.08000 |       | 3.30408   | 3,333.56000  | 3.33356        | 3,304.080         | 2.35       | 0.00  | 0                | 0.00          |
| R157             | On 07/02/2013 | Bond Future        | 6.75   | Put        | 6.24000     |       | 0.00624   | 6.63000      | 0.00663        | 6.240             | 2.35       | 0.00  | 0                | 0.00          |
| R157             | On 07/02/2013 | Bond Future        | 6.80   | Call       | 3,431.01000 |       | 3.43101   | 3,460.43000  | 3.46043        | 3,431.010         | 2.35       | 0.00  | 0                | 0.00          |
| R157             | On 07/02/2013 | Bond Future        | 6.80   | Put        | 4.81000     |       | 0.00481   | 5.14000      | 0.00514        | 4.810             | 2.35       | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future        |        |            | 5.50435     |       | 119.36901 | 5.49222      | 119.39841      |                   | 2.13       | 0.00  | 0                | 141.00        |
| R157             | On 02/05/2013 | Bond Future        | 5.35   | Call       | 533.83000   |       | 0.53383   | 552.06000    | 0.55206        | 533.830           | 2.12       | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future        | 5.35   | Put        | 908.64000   |       | 0.90864   | 897.47000    | 0.89747        | 908.640           | 2.12       | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future        | 5.36   | Call       | 544.28000   |       | 0.54428   | 562.68000    | 0.56268        | 544.280           | 2.12       | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future        | 5.36   | Put        | 894.76000   |       | 0.89476   | 883.76000    | 0.88376        | 894.760           | 2.12       | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future        | 5.34   | Call       | 523.52000   |       | 0.52352   | 541.56000    | 0.54156        | 523.520           | 2.12       | 0.00  | 0                | 0.00          |
| R157             | On 02/05/2013 | Bond Future        | 5.34   | Put        | 922.67000   |       | 0.92267   | 911.31000    | 0.91131        | 922.670           | 2.12       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        |        |            | 5.65122     |       | 115.67665 | 5.63556      | 115.70610      |                   | 2.09       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.61   | Call       | 926.40000   |       | 0.92640   | 944.88000    | 0.94488        | 926.400           | 2.08       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.61   | Put        | 1,003.93000 |       | 1.00393   | 992.96000    | 0.99296        | 1,003.930         | 2.08       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.59   | Call       | 908.33000   |       | 0.90833   | 926.63000    | 0.92663        | 908.330           | 2.08       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.59   | Put        | 1,023.50000 |       | 1.02350   | 1,012.35000  | 1.01235        | 1,023.500         | 2.08       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.60   | Call       | 917.34000   |       | 0.91734   | 935.72000    | 0.93572        | 917.340           | 2.08       | 0.00  | 0                | 0.00          |
| R157             | On 07/11/2013 | Bond Future        | 5.60   | Put        | 1,013.69000 |       | 1.01369   | 1,002.62000  | 1.00262        | 1,013.690         | 2.08       | 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          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| R157/R201        | On 15/09/2015 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| R157/R206        | On 15/09/2015 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| R186             | On 01/11/2012 | Bond Future        |        |            | 7.68000     |       | 127.99298 | 7.68000      | 127.99298      |                   | 12.48      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        |        |            | 7.75880     |       | 124.53196 | 7.74928      | 124.62462      |                   | 13.32      |  | 0.00  | 0                | 37,805.00     |
| R186             | On 07/02/2013 | Bond Future        | 7.00   | Call       | 838.24000   |       | 0.83824   | 892.08000    | 0.89208        | 838.240           | 13.02      |  | 0.00  | 0                | 10,300.00     |
| R186             | On 07/02/2013 | Bond Future        | 7.00   | Put        | 8,541.69000 |       | 8.54169   | 8,502.87000  | 8.50287        | 8,541.690         | 13.02      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 7.25   | Call       | 1,421.84000 |       | 1.42184   | 1,493.39000  | 1.49339        | 1,421.840         | 13.12      |  | 0.00  | 0                | 670.00        |
| R186             | On 07/02/2013 | Bond Future        | 7.25   | Put        | 6,514.56000 |       | 6.51456   | 6,493.45000  | 6.49345        | 6,514.560         | 13.12      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 7.50   | Call       | 2,242.41000 |       | 2.24241   | 2,330.22000  | 2.33022        | 2,242.410         | 13.22      |  | 0.00  | 0                | 575.00        |
| R186             | On 07/02/2013 | Bond Future        | 7.50   | Put        | 4,796.63000 |       | 4.79663   | 4,791.78000  | 4.79178        | 4,796.630         | 13.22      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 8.32   | Call       | 6,657.11000 |       | 6.65711   | 6,770.06000  | 6.77006        | 6,657.110         | 13.66      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 8.32   | Put        | 1,364.35000 |       | 1.36435   | 1,384.64000  | 1.38464        | 1,364.350         | 13.66      |  | 0.00  | 0                | 2,000.00      |
| R186             | On 07/02/2013 | Bond Future        | 8.50   | Call       | 7,905.71000 |       | 7.90571   | 8,018.35000  | 8.01835        | 7,905.710         | 13.77      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 8.50   | Put        | 983.69000   |       | 0.98369   | 1,003.67000  | 1.00367        | 983.690           | 13.77      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 7.75   | Call       | 3,316.12000 |       | 3.31612   | 3,416.71000  | 3.41671        | 3,316.120         | 13.32      |  | 0.00  | 0                | 1,000.00      |
| R186             | On 07/02/2013 | Bond Future        | 7.75   | Put        | 3,401.77000 |       | 3.40177   | 3,409.70000  | 3.40970        | 3,401.770         | 13.32      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 8.00   | Call       | 4,647.35000 |       | 4.64735   | 4,756.26000  | 4.75626        | 4,647.350         | 13.47      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 8.00   | Put        | 2,332.17000 |       | 2.33217   | 2,348.42000  | 2.34842        | 2,332.170         | 13.47      |  | 0.00  | 0                | 150.00        |
| R186             | On 07/02/2013 | Bond Future        | 8.55   | Call       | 8,264.29000 |       | 8.26429   | 8,376.61000  | 8.37661        | 8,264.290         | 13.80      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 8.55   | Put        | 895.40000   |       | 0.89540   | 915.06000    | 0.91506        | 895.400           | 13.80      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 8.45   | Call       | 7,551.90000 |       | 7.55190   | 7,664.77000  | 7.66477        | 7,551.900         | 13.74      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 8.45   | Put        | 1,079.22000 |       | 1.07922   | 1,099.43000  | 1.09943        | 1,079.220         | 13.74      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 8.47   | Call       | 7,692.82000 |       | 7.69282   | 7,805.61000  | 7.80561        | 7,692.820         | 13.75      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/02/2013 | Bond Future        | 8.47   | Put        | 1,040.11000 |       | 1.04011   | 1,060.24000  | 1.06024        | 1,040.110         | 13.75      |  | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        |        |            | 7.83036     |       | 126.05325 | 7.82054      | 126.14701      |                   | 13.29      |  | 0.00  | 0                | 12.00         |
| R186             | On 02/05/2013 | Bond Future        | 7.41   | Call       | 2,908.25000 |       | 2.90825   | 2,981.09000  | 2.98109        | 2,908.250         | 13.11      |  | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.41   | Put        | 7,014.10000 |       | 7.01410   | 6,993.18000  | 6.99318        | 7,014.100         | 13.11      |  | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| R186             | On 02/05/2013 | Bond Future        | 7.39   | Call       | 2,837.60000  |       | 2.83760   | 2,909.63000  | 2.90963        | 2,837.600         | 13.11      |  | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.39   | Put        | 7,143.58000  |       | 7.14358   | 7,121.85000  | 7.12185        | 7,143.580         | 13.11      |  | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.40   | Call       | 2,872.79000  |       | 2.87279   | 2,945.22000  | 2.94522        | 2,872.790         | 13.11      |  | 0.00  | 0                | 0.00          |
| R186             | On 02/05/2013 | Bond Future        | 7.40   | Put        | 7,078.65000  |       | 7.07865   | 7,057.32000  | 7.05732        | 7,078.650         | 13.11      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        |        |            | 8.02184      |       | 123.98691 | 8.01138      | 124.08225      |                   | 14.69      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.15   | Call       | 7,884.23000  |       | 7.88423   | 7,966.83000  | 7.96683        | 7,884.230         | 14.78      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.15   | Put        | 6,724.57000  |       | 6.72457   | 6,711.83000  | 6.71183        | 6,724.570         | 14.78      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.16   | Call       | 7,931.79000  |       | 7.93179   | 8,014.57000  | 8.01457        | 7,931.790         | 14.79      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.16   | Put        | 6,682.31000  |       | 6.68231   | 6,669.75000  | 6.66975        | 6,682.310         | 14.79      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.75   | Call       | 10,934.31000 |       | 10.93431  | 11,025.68000 | 11.02568       | 10,934.310        | 15.13      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.75   | Put        | 4,549.97000  |       | 4.54997   | 4,546.00000  | 4.54600        | 4,549.970         | 15.13      |  | 0.00  | 0                | 130.00        |
| R186             | On 07/11/2013 | Bond Future        | 8.14   | Call       | 7,836.79000  |       | 7.83679   | 7,919.22000  | 7.91922        | 7,836.790         | 14.77      |  | 0.00  | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.14   | Put        | 6,767.05000  |       | 6.76705   | 6,754.14000  | 6.75414        | 6,767.050         | 14.77      |  | 0.00  | 0                | 0.00          |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| R189             | On 01/11/2012 | Bond Future        |        |            | 213.48848    |       | 213.48848 | 213.48848    | 213.48848      |                   |            |  | 0.00  | 0                | 0.00          |
| R189             | On 07/02/2013 | Bond Future        |        |            | 216.53102    |       | 216.53102 | 216.54308    | 216.54308      |                   |            |  | 0.00  | 0                | 154.00        |
| R189             | On 07/02/2013 | Bond Future        | 212.99 | Call       | 3,541.02000  |       | 3.54102   | 3,553.08000  | 3.55308        | 3,541.020         |            |  | 0.00  | 0                | 0.00          |
| R189             | On 07/02/2013 | Bond Future        | 212.99 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            |  | 0.00  | 0                | 0.00          |
| R189             | On 07/02/2013 | Bond Future        | 213.00 | Call       | 3,531.02000  |       | 3.53102   | 3,543.08000  | 3.54308        | 3,531.020         |            |  | 0.00  | 0                | 0.00          |
| R189             | On 07/02/2013 | Bond Future        | 213.00 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            |  | 0.00  | 0                | 0.00          |
| R189             | On 07/02/2013 | Bond Future        | 213.01 | Call       | 3,521.02000  |       | 3.52102   | 3,533.08000  | 3.53308        | 3,521.020         |            |  | 0.00  | 0                | 0.00          |
| R189             | On 07/02/2013 | Bond Future        | 213.01 | Put        | 0.00000      |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            |  | 0.00  | 0                | 0.00          |
| R189             | On 01/04/2013 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R197             | On 01/11/2012 | Bond Future        |        |            | 280.18795   |       | 280.18795 | 280.18795    | 280.18795      |                   |            | 0.00  | 0                | 0.00          |
| R197             | On 07/02/2013 | Bond Future        |        |            | 278.63760   |       | 278.63760 | 278.64652    | 278.64652      |                   |            | 0.00  | 0                | 2,043.00      |
| R197             | On 07/02/2013 | Bond Future        | 278.99 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On 07/02/2013 | Bond Future        | 278.99 | Put        | 352.40000   |       | 0.35240   | 343.48000    | 0.34348        | 352.400           |            | 0.00  | 0                | 0.00          |
| R197             | On 07/02/2013 | Bond Future        | 279.00 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On 07/02/2013 | Bond Future        | 279.00 | Put        | 362.40000   |       | 0.36240   | 353.48000    | 0.35348        | 362.400           |            | 0.00  | 0                | 0.00          |
| R197             | On 07/02/2013 | Bond Future        | 279.01 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On 07/02/2013 | Bond Future        | 279.01 | Put        | 372.40000   |       | 0.37240   | 363.48000    | 0.36348        | 372.400           |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        |        |            | 282.15634   |       | 282.15634 | 282.16561    | 282.16561      |                   |            | 0.00  | 0                | 40.00         |
| R197             | On 02/05/2013 | Bond Future        | 282.39 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        | 282.39 | Put        | 233.66000   |       | 0.23366   | 224.39000    | 0.22439        | 233.660           |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        | 282.40 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        | 282.40 | Put        | 243.66000   |       | 0.24366   | 234.39000    | 0.23439        | 243.660           |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        | 282.41 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R197             | On 02/05/2013 | Bond Future        | 282.41 | Put        | 253.66000   |       | 0.25366   | 244.39000    | 0.24439        | 253.660           |            | 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        |        |            | 5.05000     |       | 110.64988 | 5.05000      | 110.64988      |                   | 1.60       | 0.00  | 0                | 0.00          |
| R201             | On 07/02/2013 | Bond Future        |        |            | 5.02203     |       | 107.78603 | 5.01011      | 107.80780      |                   | 1.55       | 0.00  | 0                | 1,560.00      |
| R201             | On 07/02/2013 | Bond Future        | 4.98   | Call       | 300.91000   |       | 0.30091   | 316.50000    | 0.31650        | 300.910           |            | 0.00  | 0                | 0.00          |
| R201             | On 07/02/2013 | Bond Future        | 4.98   | Put        | 377.70000   |       | 0.37770   | 371.52000    | 0.37152        | 377.700           |            | 0.00  | 0                | 0.00          |
| R201             | On 07/02/2013 | Bond Future        | 5.60   | Call       | 1,099.37000 |       | 1.09937   | 1,121.36000  | 1.12136        | 1,099.370         |            | 0.00  | 0                | 0.00          |
| R201             | On 07/02/2013 | Bond Future        | 5.60   | Put        | 50.80000    |       | 0.05080   | 51.02000     | 0.05102        | 50.800            |            | 0.00  | 0                | 0.00          |
| R201             | On 07/02/2013 | Bond Future        | 6.20   | Call       | 2,125.70000 |       | 2.12570   | 2,147.63000  | 2.14763        | 2,125.700         |            | 0.00  | 0                | 0.00          |
| R201             | On 07/02/2013 | Bond Future        | 6.20   | Put        | 2.88000     |       | 0.00288   | 3.04000      | 0.00304        | 2.880             |            | 0.00  | 0                | 0.00          |
| R201             | On 07/02/2013 | Bond Future        | 6.25   | Call       | 2,213.83000 |       | 2.21383   | 2,235.73000  | 2.23573        | 2,213.830         |            | 0.00  | 0                | 0.00          |
| R201             | On 07/02/2013 | Bond Future        | 6.25   | Put        | 2.14000     |       | 0.00214   | 2.27000      | 0.00227        | 2.140             |            | 0.00  | 0                | 0.00          |
| R201             | On 07/02/2013 | Bond Future        | 6.30   | Call       | 2,302.03000 |       | 2.30203   | 2,323.91000  | 2.32391        | 2,302.030         |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R201             | On 07/02/2013 | Bond Future        | 6.30   | Put        | 1.57000     |       | 0.00157   | 1.68000      | 0.00168        | 1.570             | 1.67       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        |        |            | 4.97467     |       | 109.10275 | 4.96094      | 109.12477      |                   | 1.30       | 0.00  | 0                | 4.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.05   | Call       | 23.01000    |       | 0.02301   | 25.26000     | 0.02526        | 23.010            | 1.23       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.05   | Put        | 1,519.51000 |       | 1.51951   | 1,499.74000  | 1.49974        | 1,519.510         | 1.23       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.06   | Call       | 24.04000    |       | 0.02404   | 26.36000     | 0.02636        | 24.040            | 1.24       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.06   | Put        | 1,504.20000 |       | 1.50420   | 1,484.50000  | 1.48450        | 1,504.200         | 1.24       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.04   | Call       | 22.02000    |       | 0.02202   | 24.19000     | 0.02419        | 22.020            | 1.23       | 0.00  | 0                | 0.00          |
| R201             | On 02/05/2013 | Bond Future        | 4.04   | Put        | 1,534.85000 |       | 1.53485   | 1,515.00000  | 1.51500        | 1,534.850         | 1.23       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        |        |            | 4.94109     |       | 107.48676 | 4.92111      | 107.50869      |                   | 1.09       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.80   | Call       | 388.75000   |       | 0.38875   | 400.55000    | 0.40055        | 388.750           | 1.07       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.80   | Put        | 543.77000   |       | 0.54377   | 533.64000    | 0.53364        | 543.770           | 1.07       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.81   | Call       | 394.09000   |       | 0.39409   | 405.98000    | 0.40598        | 394.090           | 1.08       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.81   | Put        | 538.11000   |       | 0.53811   | 528.07000    | 0.52807        | 538.110           | 1.08       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.79   | Call       | 383.46000   |       | 0.38346   | 395.17000    | 0.39517        | 383.460           | 1.07       | 0.00  | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.79   | Put        | 549.48000   |       | 0.54948   | 539.26000    | 0.53926        | 549.480           | 1.07       | 0.00  | 0                | 0.00          |
| R201             | On 22/12/2014 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R201/R206        | On 22/12/2014 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R202             | On 01/11/2012 | Bond Future        |        |            | 208.23143   |       | 208.23143 | 208.23143    | 208.23143      |                   |            | 0.00  | 0                | 0.00          |
| R202             | On 07/02/2013 | Bond Future        |        |            | 208.39731   |       | 208.39731 | 208.40022    | 208.40022      |                   |            | 0.00  | 0                | 50,241.00     |
| R202             | On 07/02/2013 | Bond Future        | 204.99 | Call       | 3,407.31000 |       | 3.40731   | 3,410.22000  | 3.41022        | 3,407.310         |            | 0.00  | 0                | 0.00          |
| R202             | On 07/02/2013 | Bond Future        | 204.99 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R202             | On 07/02/2013 | Bond Future        | 205.00 | Call       | 3,397.31000 |       | 3.39731   | 3,400.22000  | 3.40022        | 3,397.310         |            | 0.00  | 0                | 0.00          |
| R202             | On 07/02/2013 | Bond Future        | 205.00 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R202             | On 07/02/2013 | Bond Future        | 205.01 | Call       | 3,387.31000 |       | 3.38731   | 3,390.22000  | 3.39022        | 3,387.310         |            | 0.00  | 0                | 0.00          |
| R202             | On 07/02/2013 | Bond Future        | 205.01 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R202             | On 02/05/2013 | Bond Future        |        |            | 211.02914   |       | 211.02914 | 211.03205    | 211.03205      |                   |            | 0.00  | 0                | 1.00          |
| R202             | On 02/05/2013 | Bond Future        | 211.04 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R202             | On 02/05/2013 | Bond Future        | 211.04 | Put        | 10.86000    |       | 0.01086   | 7.95000      | 0.00795        | 10.860            |            | 0.00  | 0                | 0.00          |
| R202             | On 02/05/2013 | Bond Future        | 211.05 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R202             | On 02/05/2013 | Bond Future        | 211.05 | Put        | 20.86000    |       | 0.02086   | 17.95000     | 0.01795        | 20.860            |            | 0.00  | 0                | 0.00          |
| R202             | On 02/05/2013 | Bond Future        | 211.06 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R202             | On 02/05/2013 | Bond Future        | 211.06 | Put        | 30.86000    |       | 0.03086   | 27.95000     | 0.02795        | 30.860            |            | 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        |        |            | 5.83000     |       | 111.28129 | 5.83000      | 111.28129      |                   | 4.53       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        |        |            | 5.90139     |       | 112.72648 | 5.88044      | 112.81429      |                   | 4.44       | 0.00  | 0                | 15,079.00     |
| R203             | On 07/02/2013 | Bond Future        | 5.54   | Call       | 417.63000   |       | 0.41763   | 455.80000    | 0.45580        | 417.630           | 4.36       | 0.00  | 0                | 10,000.00     |
| R203             | On 07/02/2013 | Bond Future        | 5.54   | Put        | 1,944.47000 |       | 1.94447   | 1,894.83000  | 1.89483        | 1,944.470         | 4.36       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        | 6.11   | Call       | 1,509.89000 |       | 1.50989   | 1,581.48000  | 1.58148        | 1,509.890         | 4.47       | 0.00  | 0                | 12,600.00     |
| R203             | On 07/02/2013 | Bond Future        | 6.11   | Put        | 640.22000   |       | 0.64022   | 624.00000    | 0.62400        | 640.220           | 4.47       | 0.00  | 0                | 3,254.00      |
| R203             | On 07/02/2013 | Bond Future        | 6.45   | Call       | 2,538.34000 |       | 2.53834   | 2,620.99000  | 2.62099        | 2,538.340         | 4.56       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        | 6.45   | Put        | 269.29000   |       | 0.26929   | 264.13000    | 0.26413        | 269.290           | 4.56       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        | 6.55   | Call       | 2,879.08000 |       | 2.87908   | 2,963.57000  | 2.96357        | 2,879.080         | 4.58       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        | 6.55   | Put        | 202.66000   |       | 0.20266   | 199.34000    | 0.19934        | 202.660           | 4.58       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        | 6.65   | Call       | 3,232.61000 |       | 3.23261   | 3,318.46000  | 3.31846        | 3,232.610         | 4.61       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        | 6.65   | Put        | 150.71000   |       | 0.15071   | 148.75000    | 0.14875        | 150.710           | 4.61       | 0.00  | 0                | 30,250.00     |
| R203             | On 07/02/2013 | Bond Future        | 6.94   | Call       | 4,306.59000 |       | 4.30659   | 4,394.36000  | 4.39436        | 4,306.590         | 4.69       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        | 6.94   | Put        | 59.42000    |       | 0.05942   | 59.38000     | 0.05938        | 59.420            | 4.69       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        | 7.15   | Call       | 5,108.17000 |       | 5.10817   | 5,196.27000  | 5.19627        | 5,108.170         | 4.71       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        | 7.15   | Put        | 26.94000    |       | 0.02694   | 27.23000     | 0.02723        | 26.940            | 4.71       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        | 6.50   | Call       | 2,706.83000 |       | 2.70683   | 2,790.47000  | 2.79047        | 2,706.830         | 4.57       | 0.00  | 0                | 0.00          |
| R203             | On 07/02/2013 | Bond Future        | 6.50   | Put        | 233.86000   |       | 0.23386   | 229.69000    | 0.22969        | 233.860           | 4.57       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        |        |            | 5.93540     |       | 109.94674 | 5.91314      | 110.03562      |                   | 4.43       | 0.00  | 0                | 22.00         |
| R203             | On 02/05/2013 | Bond Future        | 5.90   | Call       | 1,283.34000 |       | 1.28334   | 1,338.67000  | 1.33867        | 1,283.340         | 4.41       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.90   | Put        | 1,424.72000 |       | 1.42472   | 1,391.17000  | 1.39117        | 1,424.720         | 4.41       | 0.00  | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.91   | Call       | 1,303.12000 |       | 1.30312   | 1,358.87000  | 1.35887        | 1,303.120         | 4.42       | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value        | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--|--------------|------------------|---------------|
| R203             | On 02/05/2013 | Bond Future        | 5.91   | Put        | 1,404.54000 |       | 1.40454   | 1,371.41000  | 1.37141        | 1,404.540         | 4.42       |  | 0.00         | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.89   | Call       | 1,263.74000 |       | 1.26374   | 1,318.65000  | 1.31865        | 1,263.740         | 4.41       |  | 0.00         | 0                | 0.00          |
| R203             | On 02/05/2013 | Bond Future        | 5.89   | Put        | 1,445.10000 |       | 1.44510   | 1,411.13000  | 1.41113        | 1,445.100         | 4.41       |  | 0.00         | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        |        |            | 6.07548     |       | 108.65706 | 6.04986      | 108.74757      |                   | 4.64       |  | 0.00         | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.00   | Call       | 1,888.48000 |       | 1.88848   | 1,941.23000  | 1.94123        | 1,888.480         | 4.64       |  | 0.00         | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.00   | Put        | 2,155.42000 |       | 2.15542   | 2,117.66000  | 2.11766        | 2,155.420         | 4.64       |  | 0.00         | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.01   | Call       | 1,906.03000 |       | 1.90603   | 1,959.04000  | 1.95904        | 1,906.030         | 4.64       |  | 0.00         | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 6.01   | Put        | 2,137.56000 |       | 2.13756   | 2,100.06000  | 2.10006        | 2,137.560         | 4.64       |  | 0.00         | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 5.99   | Call       | 1,871.45000 |       | 1.87145   | 1,923.95000  | 1.92395        | 1,871.450         | 4.64       |  | 0.00         | 0                | 0.00          |
| R203             | On 07/11/2013 | Bond Future        | 5.99   | Put        | 2,173.82000 |       | 2.17382   | 2,135.81000  | 2.13581        | 2,173.820         | 4.64       |  | 0.00         | 0                | 0.00          |
| R203             | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00         | 0                | 0.00          |
| R203/R157        | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00         | 0                | 0.00          |
| R204             | On 01/11/2012 | Bond Future        |        |            | 6.11500     |       | 112.51319 | 6.11500      | 112.51319      |                   | 5.77       |  | 0.00         | 0                | 0.00          |
| R204             | On 07/02/2013 | Bond Future        |        |            | 6.17607     |       | 110.00010 | 6.16600      | 110.05158      |                   | 5.97       |  | 2,530,002.30 | 23               | 11,672.00     |
| R204             | On 07/02/2013 | Bond Future        | 7.29   | Call       | 5,593.05000 |       | 5.59305   | 5,647.80000  | 5.64780        | 5,593.050         | 6.30       |  | 0.00         | 0                | 0.00          |
| R204             | On 07/02/2013 | Bond Future        | 7.29   | Put        | 78.01000    |       | 0.07801   | 81.28000     | 0.08128        | 78.010            | 6.30       |  | 0.00         | 0                | 0.00          |
| R204             | On 07/02/2013 | Bond Future        | 7.45   | Call       | 6,322.96000 |       | 6.32296   | 6,376.81000  | 6.37681        | 6,322.960         | 6.30       |  | 0.00         | 0                | 0.00          |
| R204             | On 07/02/2013 | Bond Future        | 7.45   | Put        | 44.24000    |       | 0.04424   | 46.61000     | 0.04661        | 44.240            | 6.30       |  | 0.00         | 0                | 0.00          |
| R204             | On 07/02/2013 | Bond Future        | 7.95   | Call       | 8,626.59000 |       | 8.62659   | 8,678.64000  | 8.67864        | 8,626.590         | 6.30       |  | 0.00         | 0                | 0.00          |
| R204             | On 07/02/2013 | Bond Future        | 7.95   | Put        | 5.74000     |       | 0.00574   | 6.31000      | 0.00631        | 5.740             | 6.30       |  | 0.00         | 0                | 0.00          |
| R204             | On 07/02/2013 | Bond Future        | 8.00   | Call       | 8,855.98000 |       | 8.85598   | 8,907.95000  | 8.90795        | 8,855.980         | 6.30       |  | 0.00         | 0                | 0.00          |
| R204             | On 07/02/2013 | Bond Future        | 8.00   | Put        | 4.57000     |       | 0.00457   | 5.06000      | 0.00506        | 4.570             | 6.30       |  | 0.00         | 0                | 0.00          |
| R204             | On 07/02/2013 | Bond Future        | 8.05   | Call       | 9,084.96000 |       | 9.08496   | 9,136.84000  | 9.13684        | 9,084.960         | 6.30       |  | 0.00         | 0                | 0.00          |
| R204             | On 07/02/2013 | Bond Future        | 8.05   | Put        | 3.63000     |       | 0.00363   | 4.03000      | 0.00403        | 3.630             | 6.30       |  | 0.00         | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        |        |            | 6.21893     |       | 111.34385 | 6.20835      | 111.39594      |                   | 6.04       |  | 0.00         | 0                | 24.00         |
| R204             | On 02/05/2013 | Bond Future        | 6.30   | Call       | 2,080.83000 |       | 2.08083   | 2,124.85000  | 2.12485        | 2,080.830         | 6.06       |  | 0.00         | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.30   | Put        | 1,682.73000 |       | 1.68273   | 1,674.66000  | 1.67466        | 1,682.730         | 6.06       |  | 0.00         | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R204             | On 02/05/2013 | Bond Future        | 6.31   | Call       | 2,107.59000 |       | 2.10759   | 2,151.81000  | 2.15181        | 2,107.590         | 6.06       | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.31   | Put        | 1,660.51000 |       | 1.66051   | 1,652.64000  | 1.65264        | 1,660.510         | 6.06       | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.29   | Call       | 2,054.26000 |       | 2.05426   | 2,098.08000  | 2.09808        | 2,054.260         | 6.05       | 0.00  | 0                | 0.00          |
| R204             | On 02/05/2013 | Bond Future        | 6.29   | Put        | 1,705.17000 |       | 1.70517   | 1,696.90000  | 1.69690        | 1,705.170         | 6.05       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        |        |            | 6.36536     |       | 110.16928 | 6.35360      | 110.22205      |                   | 6.26       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.30   | Call       | 2,603.65000 |       | 2.60365   | 2,641.07000  | 2.64107        | 2,603.650         | 6.23       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.30   | Put        | 2,897.32000 |       | 2.89732   | 2,881.97000  | 2.88197        | 2,897.320         | 6.23       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.31   | Call       | 2,625.76000 |       | 2.62576   | 2,663.33000  | 2.66333        | 2,625.760         | 6.23       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.31   | Put        | 2,874.43000 |       | 2.87443   | 2,859.23000  | 2.85923        | 2,874.430         | 6.23       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 7.00   | Call       | 4,409.91000 |       | 4.40991   | 4,455.67000  | 4.45567        | 4,409.910         | 6.41       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 7.00   | Put        | 1,608.87000 |       | 1.60887   | 1,601.86000  | 1.60186        | 1,608.870         | 6.41       | 0.00  | 0                | 180.00        |
| R204             | On 07/11/2013 | Bond Future        | 6.29   | Call       | 2,581.64000 |       | 2.58164   | 2,618.92000  | 2.61892        | 2,581.640         | 6.23       | 0.00  | 0                | 0.00          |
| R204             | On 07/11/2013 | Bond Future        | 6.29   | Put        | 2,920.33000 |       | 2.92033   | 2,904.84000  | 2.90484        | 2,920.330         | 6.23       | 0.00  | 0                | 0.00          |
| R204             | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R204/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R206             | On 01/11/2012 | Bond Future        |        |            | 5.07000     |       | 105.08504 | 5.07000      | 105.08504      |                   | 0.77       | 0.00  | 0                | 0.00          |
| R206             | On 07/02/2013 | Bond Future        |        |            | 4.98736     |       | 102.81269 | 4.98009      | 102.81928      |                   | 0.67       | 0.00  | 0                | 1,120.00      |
| R206             | On 07/02/2013 | Bond Future        | 4.76   | Call       | 121.13000   |       | 0.12113   | 126.50000    | 0.12650        | 121.130           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On 07/02/2013 | Bond Future        | 4.76   | Put        | 327.80000   |       | 0.32780   | 326.58000    | 0.32658        | 327.800           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On 07/02/2013 | Bond Future        | 5.00   | Call       | 213.93000   |       | 0.21393   | 220.60000    | 0.22060        | 213.930           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On 07/02/2013 | Bond Future        | 5.00   | Put        | 202.45000   |       | 0.20245   | 202.53000    | 0.20253        | 202.450           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On 07/02/2013 | Bond Future        | 5.95   | Call       | 878.14000   |       | 0.87814   | 885.24000    | 0.88524        | 878.140           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On 07/02/2013 | Bond Future        | 5.95   | Put        | 10.20000    |       | 0.01020   | 10.71000     | 0.01071        | 10.200            | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On 07/02/2013 | Bond Future        | 6.00   | Call       | 920.95000   |       | 0.92095   | 927.99000    | 0.92799        | 920.950           | 1.00       | 0.00  | 0                | 0.00          |
| R206             | On 07/02/2013 | Bond Future        | 6.00   | Put        | 8.25000     |       | 0.00825   | 8.70000      | 0.00870        | 8.250             | 1.00       | 0.00  | 0                | 0.00          |



| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value         | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R206             | On 07/02/2013 | Bond Future        | 6.05   | Call       | 964.08000   |       | 0.96408   | 971.06000    | 0.97106        | 964.080           | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 07/02/2013 | Bond Future        | 6.05   | Put        | 6.64000     |       | 0.00664   | 7.03000      | 0.00703        | 6.640             | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        |        |            | 4.87907     |       | 104.06864 | 4.86937      | 104.07527      |                   | 0.55       | 0.00          | 0                | 23.00         |
| R206             | On 02/05/2013 | Bond Future        | 3.40   | Call       | 27.01000    |       | 0.02701   | 28.50000     | 0.02850        | 27.010            | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.40   | Put        | 1,046.61000 |       | 1.04661   | 1,041.47000  | 1.04147        | 1,046.610         | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.41   | Call       | 27.57000    |       | 0.02757   | 29.09000     | 0.02909        | 27.570            | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.41   | Put        | 1,040.22000 |       | 1.04022   | 1,035.11000  | 1.03511        | 1,040.220         | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.39   | Call       | 26.45000    |       | 0.02645   | 27.92000     | 0.02792        | 26.450            | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 02/05/2013 | Bond Future        | 3.39   | Put        | 1,053.00000 |       | 1.05300   | 1,047.84000  | 1.04784        | 1,053.000         | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        |        |            | 4.31115     |       | 102.97161 | 4.27661      | 102.97780      |                   | 0.17       | 0.00          | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.30   | Call       | 410.93000   |       | 0.41093   | 415.72000    | 0.41572        | 410.930           | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.30   | Put        | 412.92000   |       | 0.41292   | 411.52000    | 0.41152        | 412.920           | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.31   | Call       | 411.82000   |       | 0.41182   | 416.62000    | 0.41662        | 411.820           | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.31   | Put        | 412.02000   |       | 0.41202   | 410.63000    | 0.41063        | 412.020           | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.29   | Call       | 410.04000   |       | 0.41004   | 414.82000    | 0.41482        | 410.040           | 1.00       | 0.00          | 0                | 0.00          |
| R206             | On 07/11/2013 | Bond Future        | 4.29   | Put        | 413.83000   |       | 0.41383   | 412.42000    | 0.41242        | 413.830           | 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        |        |            | 6.45000     |       | 106.77771 | 6.45000      | 106.77771      |                   | 7.06       | 0.00          | 0                | 0.00          |
| R207             | On 07/02/2013 | Bond Future        |        |            | 6.50960     |       | 104.62722 | 6.49968      | 104.68318      |                   | 7.37       | 10,462,722.00 | 100              | 6,841.00      |
| R207             | On 07/02/2013 | Bond Future        | 7.66   | Call       | 6,348.02000 |       | 6.34802   | 6,408.27000  | 6.40827        | 6,348.020         | 7.76       | 0.00          | 0                | 0.00          |
| R207             | On 07/02/2013 | Bond Future        | 7.66   | Put        | 101.19000   |       | 0.10119   | 105.48000    | 0.10548        | 101.190           | 7.76       | 0.00          | 0                | 0.00          |
| R207             | On 07/02/2013 | Bond Future        | 7.80   | Call       | 7,039.17000 |       | 7.03917   | 7,098.45000  | 7.09845        | 7,039.170         | 7.76       | 0.00          | 0                | 0.00          |
| R207             | On 07/02/2013 | Bond Future        | 7.80   | Put        | 64.06000    |       | 0.06406   | 67.38000     | 0.06738        | 64.060            | 7.76       | 0.00          | 0                | 0.00          |
| R207             | On 07/02/2013 | Bond Future        | 8.20   | Call       | 9,034.17000 |       | 9.03417   | 9,091.39000  | 9.09139        | 9,034.170         | 7.76       | 0.00          | 0                | 0.00          |
| R207             | On 07/02/2013 | Bond Future        | 8.20   | Put        | 14.88000    |       | 0.01488   | 16.14000     | 0.01614        | 14.880            | 7.76       | 0.00          | 0                | 0.00          |
| R207             | On 07/02/2013 | Bond Future        | 8.25   | Call       | 9,283.25000 |       | 9.28325   | 9,340.30000  | 9.34030        | 9,283.250         | 7.76       | 0.00          | 0                | 0.00          |
| R207             | On 07/02/2013 | Bond Future        | 8.25   | Put        | 12.20000    |       | 0.01220   | 13.29000     | 0.01329        | 12.200            | 7.76       | 0.00          | 0                | 0.00          |
| R207             | On 07/02/2013 | Bond Future        | 8.30   | Call       | 9,531.96000 |       | 9.53196   | 9,588.85000  | 9.58885        | 9,531.960         | 7.76       | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R207             | On 07/02/2013 | Bond Future        | 8.30   | Put        | 9.97000      |       | 0.00997   | 10.90000     | 0.01090        | 9.970             | 7.76       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        |        |            | 6.56232      |       | 105.90535 | 6.55197      | 105.96196      |                   | 7.47       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.45   | Call       | 1,912.72000  |       | 1.91272   | 1,957.65000  | 1.95765        | 1,912.720         | 7.46       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.45   | Put        | 2,529.03000  |       | 2.52903   | 2,517.35000  | 2.51735        | 2,529.030         | 7.46       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.46   | Call       | 1,937.94000  |       | 1.93794   | 1,983.10000  | 1.98310        | 1,937.940         | 7.46       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.46   | Put        | 2,499.20000  |       | 2.49920   | 2,487.75000  | 2.48775        | 2,499.200         | 7.46       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.44   | Call       | 1,887.71000  |       | 1.88771   | 1,932.39000  | 1.93239        | 1,887.710         | 7.46       | 0.00  | 0                | 0.00          |
| R207             | On 02/05/2013 | Bond Future        | 6.44   | Put        | 2,559.11000  |       | 2.55911   | 2,547.18000  | 2.54718        | 2,559.110         | 7.46       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        |        |            | 6.72190      |       | 104.98353 | 6.71057      | 105.04097      |                   | 7.90       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.70   | Call       | 3,260.07000  |       | 3.26007   | 3,302.99000  | 3.30299        | 3,260.070         | 7.89       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.70   | Put        | 3,371.12000  |       | 3.37112   | 3,356.60000  | 3.35660        | 3,371.120         | 7.89       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.71   | Call       | 3,285.26000  |       | 3.28526   | 3,328.32000  | 3.32832        | 3,285.260         | 7.89       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.71   | Put        | 3,345.59000  |       | 3.34559   | 3,331.21000  | 3.33121        | 3,345.590         | 7.89       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.69   | Call       | 3,234.98000  |       | 3.23498   | 3,277.76000  | 3.27776        | 3,234.980         | 7.89       | 0.00  | 0                | 0.00          |
| R207             | On 07/11/2013 | Bond Future        | 6.69   | Put        | 3,396.79000  |       | 3.39679   | 3,382.13000  | 3.38213        | 3,396.790         | 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/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000    |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R208             | On 01/11/2012 | Bond Future        |        |            | 6.66000      |       | 101.24907 | 6.66000      | 101.24907      |                   | 8.75       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        |        |            | 6.70756      |       | 102.75539 | 6.70296      | 102.78392      |                   | 8.69       | 0.00  | 0                | 18,386.00     |
| R208             | On 07/02/2013 | Bond Future        | 8.00   | Call       | 7,723.97000  |       | 7.72397   | 7,758.60000  | 7.75860        | 7,723.970         | 9.16       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        | 8.00   | Put        | 92.55000     |       | 0.09255   | 98.65000     | 0.09865        | 92.550            | 9.16       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        | 8.05   | Call       | 7,991.06000  |       | 7.99106   | 8,025.10000  | 8.02510        | 7,991.060         | 9.16       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        | 8.05   | Put        | 79.19000     |       | 0.07919   | 84.70000     | 0.08470        | 79.190            | 9.16       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        | 8.83   | Call       | 12,157.19000 |       | 12.15719  | 12,186.39000 | 12.18639       | 12,157.190        | 9.16       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        | 8.83   | Put        | 4.63000      |       | 0.00463   | 5.30000      | 0.00530        | 4.630             | 9.16       | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R208             | On 07/02/2013 | Bond Future        | 6.00   | Call       | 376.68000   |       | 0.37668   | 398.94000    | 0.39894        | 376.680           | 8.47       | 0.00  | 0                | 12,250.00     |
| R208             | On 07/02/2013 | Bond Future        | 6.00   | Put        | 4,884.80000 |       | 4.88480   | 4,878.53000  | 4.87853        | 4,884.800         | 8.47       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        | 7.78   | Call       | 6,561.94000 |       | 6.56194   | 6,599.55000  | 6.59955        | 6,561.940         | 9.16       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        | 7.78   | Put        | 177.19000   |       | 0.17719   | 186.27000    | 0.18627        | 177.190           | 9.16       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        | 7.85   | Call       | 6,928.70000 |       | 6.92870   | 6,965.30000  | 6.96530        | 6,928.700         | 9.16       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        | 7.85   | Put        | 145.03000   |       | 0.14503   | 153.10000    | 0.15310        | 145.030           | 9.16       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        | 7.95   | Call       | 7,457.74000 |       | 7.45774   | 7,492.99000  | 7.49299        | 7,457.740         | 9.16       | 0.00  | 0                | 0.00          |
| R208             | On 07/02/2013 | Bond Future        | 7.95   | Put        | 107.83000   |       | 0.10783   | 114.55000    | 0.11455        | 107.830           | 9.16       | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        |        |            | 6.75924     |       | 100.61752 | 6.75446      | 100.64641      |                   | 9.06       | 0.00  | 0                | 47.00         |
| R208             | On 02/05/2013 | Bond Future        | 6.66   | Call       | 2,251.02000 |       | 2.25102   | 2,286.00000  | 2.28600        | 2,251.020         | 9.04       | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.66   | Put        | 2,852.93000 |       | 2.85293   | 2,859.02000  | 2.85902        | 2,852.930         | 9.04       | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.64   | Call       | 2,195.55000 |       | 2.19555   | 2,230.27000  | 2.23027        | 2,195.550         | 9.03       | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.64   | Put        | 2,919.30000 |       | 2.91930   | 2,925.13000  | 2.92513        | 2,919.300         | 9.03       | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.65   | Call       | 2,223.19000 |       | 2.22319   | 2,258.04000  | 2.25804        | 2,223.190         | 9.04       | 0.00  | 0                | 0.00          |
| R208             | On 02/05/2013 | Bond Future        | 6.65   | Put        | 2,885.99000 |       | 2.88599   | 2,891.95000  | 2.89195        | 2,885.990         | 9.04       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        |        |            | 6.91460     |       | 99.84784  | 6.90948      | 99.87690       |                   | 9.88       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.81   | Call       | 3,650.55000 |       | 3.65055   | 3,681.01000  | 3.68101        | 3,650.550         | 9.84       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.81   | Put        | 4,246.31000 |       | 4.24631   | 4,247.71000  | 4.24771        | 4,246.310         | 9.84       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 7.50   | Call       | 5,808.03000 |       | 5.80803   | 5,842.18000  | 5.84218        | 5,808.030         | 10.11      | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 7.50   | Put        | 2,553.46000 |       | 2.55346   | 2,558.55000  | 2.55855        | 2,553.460         | 10.11      | 0.00  | 0                | 230.00        |
| R208             | On 07/11/2013 | Bond Future        | 6.79   | Call       | 3,597.00000 |       | 3.59700   | 3,627.31000  | 3.62731        | 3,597.000         | 9.84       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.79   | Put        | 4,307.17000 |       | 4.30717   | 4,308.42000  | 4.30842        | 4,307.170         | 9.84       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.80   | Call       | 3,623.72000 |       | 3.62372   | 3,654.10000  | 3.65410        | 3,623.720         | 9.84       | 0.00  | 0                | 0.00          |
| R208             | On 07/11/2013 | Bond Future        | 6.80   | Put        | 4,276.66000 |       | 4.27666   | 4,277.98000  | 4.27798        | 4,276.660         | 9.84       | 0.00  | 0                | 0.00          |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R208/R157        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            |  | 0.00  | 0                | 0.00          |
| R209             | On 01/11/2012 | Bond Future        |        |            | 8.45000     |       | 78.34376  | 8.45000      | 78.34376       |                   | 17.99      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        |        |            | 8.52773     |       | 79.46683  | 8.51826      | 79.54463       |                   | 16.01      |  | 0.00  | 0                | 11,676.00     |
| R209             | On 07/02/2013 | Bond Future        | 8.63   | Call       | 3,010.03000 |       | 3.01003   | 3,094.69000  | 3.09469        | 3,010.030         | 16.08      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        | 8.63   | Put        | 2,177.59000 |       | 2.17759   | 2,184.45000  | 2.18445        | 2,177.590         | 16.08      |  | 0.00  | 0                | 11,000.00     |
| R209             | On 07/02/2013 | Bond Future        | 8.83   | Call       | 3,952.10000 |       | 3.95210   | 4,041.42000  | 4.04142        | 3,952.100         | 16.18      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        | 8.83   | Put        | 1,531.94000 |       | 1.53194   | 1,543.46000  | 1.54346        | 1,531.940         | 16.18      |  | 0.00  | 0                | 14,000.00     |
| R209             | On 07/02/2013 | Bond Future        | 8.95   | Call       | 4,571.20000 |       | 4.57120   | 4,662.02000  | 4.66202        | 4,571.200         | 16.24      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        | 8.95   | Put        | 1,223.25000 |       | 1.22325   | 1,236.27000  | 1.23627        | 1,223.250         | 16.24      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        | 9.06   | Call       | 5,169.02000 |       | 5.16902   | 5,260.49000  | 5.26049        | 5,169.020         | 16.29      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        | 9.06   | Put        | 986.50000   |       | 0.98650   | 1,000.17000  | 1.00017        | 986.500           | 16.29      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        | 9.10   | Call       | 5,392.77000 |       | 5.39277   | 5,484.31000  | 5.48431        | 5,392.770         | 16.31      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        | 9.10   | Put        | 910.48000   |       | 0.91048   | 924.22000    | 0.92422        | 910.480           | 16.31      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        | 9.00   | Call       | 4,839.52000 |       | 4.83952   | 4,930.71000  | 4.93071        | 4,839.520         | 16.26      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        | 9.00   | Put        | 1,110.35000 |       | 1.11035   | 1,123.74000  | 1.12374        | 1,110.350         | 16.26      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        | 9.05   | Call       | 5,113.61000 |       | 5.11361   | 5,205.04000  | 5.20504        | 5,113.610         | 16.29      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/02/2013 | Bond Future        | 9.05   | Put        | 1,006.34000 |       | 1.00634   | 1,019.97000  | 1.01997        | 1,006.340         | 16.29      |  | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        |        |            | 8.59673     |       | 77.29580  | 8.58701      | 77.37459       |                   | 20.21      |  | 0.00  | 0                | 33.00         |
| R209             | On 02/05/2013 | Bond Future        | 8.01   | Call       | 2,365.03000 |       | 2.36503   | 2,426.45000  | 2.42645        | 2,365.030         | 19.90      |  | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 8.01   | Put        | 7,356.43000 |       | 7.35643   | 7,339.06000  | 7.33906        | 7,356.430         | 19.90      |  | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 7.99   | Call       | 2,309.96000 |       | 2.30996   | 2,370.71000  | 2.37071        | 2,309.960         | 19.90      |  | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 7.99   | Put        | 7,480.27000 |       | 7.48027   | 7,462.23000  | 7.46223        | 7,480.270         | 19.90      |  | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 8.00   | Call       | 2,337.39000 |       | 2.33739   | 2,398.48000  | 2.39848        | 2,337.390         | 19.90      |  | 0.00  | 0                | 0.00          |
| R209             | On 02/05/2013 | Bond Future        | 8.00   | Put        | 7,418.17000 |       | 7.41817   | 7,400.47000  | 7.40047        | 7,418.170         | 19.90      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        |        |            | 8.77403     |       | 76.16850  | 8.76378      | 76.24887       |                   | 22.57      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.81   | Call       | 7,006.29000 |       | 7.00629   | 7,078.58000  | 7.07858        | 7,006.290         | 22.62      |  | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.81   | Put        | 6,725.30000 |       | 6.72530   | 6,717.22000  | 6.71722        | 6,725.300         | 22.62      |  | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R209             | On 07/11/2013 | Bond Future        | 9.50   | Call       | 9,820.14000 |       | 9.82014   | 9,900.05000  | 9.90005        | 9,820.140         | 23.20      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 9.50   | Put        | 4,451.79000 |       | 4.45179   | 4,451.33000  | 4.45133        | 4,451.790         | 23.20      | 0.00  | 0                | 180.00        |
| R209             | On 07/11/2013 | Bond Future        | 8.79   | Call       | 6,929.74000 |       | 6.92974   | 7,001.76000  | 7.00176        | 6,929.740         | 22.60      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.79   | Put        | 6,804.79000 |       | 6.80479   | 6,796.44000  | 6.79644        | 6,804.790         | 22.60      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.80   | Call       | 6,967.97000 |       | 6.96797   | 7,040.13000  | 7.04013        | 6,967.970         | 22.61      | 0.00  | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.80   | Put        | 6,764.94000 |       | 6.76494   | 6,756.73000  | 6.75673        | 6,764.940         | 22.61      | 0.00  | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000   | 6.25000      | 6.25000        |                   |            | 0.00  | 0                | 0.00          |
| R209/R157        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R210             | On 01/11/2012 | Bond Future        |        |            | 158.69980   |       | 158.69980 | 158.69980    | 158.69980      |                   |            | 0.00  | 0                | 0.00          |
| R210             | On 07/02/2013 | Bond Future        |        |            | 160.97268   |       | 160.97268 | 160.97612    | 160.97612      |                   |            | 0.00  | 0                | 1,264.00      |
| R210             | On 07/02/2013 | Bond Future        | 156.99 | Call       | 3,982.68000 |       | 3.98268   | 3,986.12000  | 3.98612        | 3,982.680         |            | 0.00  | 0                | 0.00          |
| R210             | On 07/02/2013 | Bond Future        | 156.99 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R210             | On 07/02/2013 | Bond Future        | 157.00 | Call       | 3,972.68000 |       | 3.97268   | 3,976.12000  | 3.97612        | 3,972.680         |            | 0.00  | 0                | 0.00          |
| R210             | On 07/02/2013 | Bond Future        | 157.00 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R210             | On 07/02/2013 | Bond Future        | 157.01 | Call       | 3,962.68000 |       | 3.96268   | 3,966.12000  | 3.96612        | 3,962.680         |            | 0.00  | 0                | 0.00          |
| R210             | On 07/02/2013 | Bond Future        | 157.01 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R210             | On 02/05/2013 | Bond Future        |        |            | 161.15750   |       | 161.15750 | 161.16112    | 161.16112      |                   |            | 0.00  | 0                | 7.00          |
| R210             | On 02/05/2013 | Bond Future        | 161.14 | Call       | 17.50000    |       | 0.01750   | 21.12000     | 0.02112        | 17.500            |            | 0.00  | 0                | 0.00          |
| R210             | On 02/05/2013 | Bond Future        | 161.14 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R210             | On 02/05/2013 | Bond Future        | 161.15 | Call       | 7.50000     |       | 0.00750   | 11.12000     | 0.01112        | 7.500             |            | 0.00  | 0                | 0.00          |
| R210             | On 02/05/2013 | Bond Future        | 161.15 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R210             | On 02/05/2013 | Bond Future        | 161.16 | Call       | 0.00000     |       | 0.00000   | 1.12000      | 0.00112        | 0.000             |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R210             | On 02/05/2013 | Bond Future        | 161.16 | Put        | 2.50000     |       | 0.00250   | 0.00000      | 0.00000        | 2.500             |            | 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        |        |            | 123.75734   |       | 123.75734 | 123.75734    | 123.75734      |                   |            | 0.00  | 0                | 0.00          |
| R211             | On 07/02/2013 | Bond Future        |        |            | 124.09832   |       | 124.09832 | 124.10559    | 124.10559      |                   |            | 0.00  | 0                | 703.00        |
| R211             | On 07/02/2013 | Bond Future        | 122.99 | Call       | 1,108.32000 |       | 1.10832   | 1,115.59000  | 1.11559        | 1,108.320         |            | 0.00  | 0                | 0.00          |
| R211             | On 07/02/2013 | Bond Future        | 122.99 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 07/02/2013 | Bond Future        | 123.00 | Call       | 1,098.32000 |       | 1.09832   | 1,105.59000  | 1.10559        | 1,098.320         |            | 0.00  | 0                | 0.00          |
| R211             | On 07/02/2013 | Bond Future        | 123.00 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 07/02/2013 | Bond Future        | 123.01 | Call       | 1,088.32000 |       | 1.08832   | 1,095.59000  | 1.09559        | 1,088.320         |            | 0.00  | 0                | 0.00          |
| R211             | On 07/02/2013 | Bond Future        | 123.01 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        |        |            | 125.66552   |       | 125.66552 | 125.67297    | 125.67297      |                   |            | 0.00  | 0                | 7.00          |
| R211             | On 02/05/2013 | Bond Future        | 125.69 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        | 125.69 | Put        | 24.48000    |       | 0.02448   | 17.03000     | 0.01703        | 24.480            |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        | 125.70 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        | 125.70 | Put        | 34.48000    |       | 0.03448   | 27.03000     | 0.02703        | 34.480            |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        | 125.71 | Call       | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R211             | On 02/05/2013 | Bond Future        | 125.71 | Put        | 44.48000    |       | 0.04448   | 37.03000     | 0.03703        | 44.480            |            | 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        |        |            | 129.20252   |       | 129.20252 | 129.20252    | 129.20252      |                   |            | 0.00  | 0                | 0.00          |
| R212             | On 07/02/2013 | Bond Future        |        |            | 129.59581   |       | 129.59581 | 129.60039    | 129.60039      |                   |            | 0.00  | 0                | 3,165.00      |
| R212             | On 07/02/2013 | Bond Future        | 128.99 | Call       | 605.81000   |       | 0.60581   | 610.39000    | 0.61039        | 605.810           |            | 0.00  | 0                | 0.00          |
| R212             | On 07/02/2013 | Bond Future        | 128.99 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 07/02/2013 | Bond Future        | 129.00 | Call       | 595.81000   |       | 0.59581   | 600.39000    | 0.60039        | 595.810           |            | 0.00  | 0                | 0.00          |
| R212             | On 07/02/2013 | Bond Future        | 129.00 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 07/02/2013 | Bond Future        | 129.01 | Call       | 585.81000   |       | 0.58581   | 590.39000    | 0.59039        | 585.810           |            | 0.00  | 0                | 0.00          |
| R212             | On 07/02/2013 | Bond Future        | 129.01 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        |        |            | 131.23243   |       | 131.23243 | 131.23724    | 131.23724      |                   |            | 0.00  | 0                | 11.00         |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R212             | On 02/05/2013 | Bond Future        | 131.09 | Call       | 142.43000   |       | 0.14243   | 147.24000    | 0.14724        | 142.430           |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        | 131.09 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        | 131.10 | Call       | 132.43000   |       | 0.13243   | 137.24000    | 0.13724        | 132.430           |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        | 131.10 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        | 131.11 | Call       | 122.43000   |       | 0.12243   | 127.24000    | 0.12724        | 122.430           |            | 0.00  | 0                | 0.00          |
| R212             | On 02/05/2013 | Bond Future        | 131.11 | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R212             | On 31/01/2022 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R213             | On 01/11/2012 | Bond Future        |        |            | 8.25000     |       | 89.57442  | 8.25000      | 89.57442       |                   | 13.95      | 0.00  | 0                | 0.00          |
| R213             | On 07/02/2013 | Bond Future        |        |            | 8.33779     |       | 90.81442  | 8.32835      | 90.89377       |                   | 15.71      | 0.00  | 0                | 7,169.00      |
| R213             | On 07/02/2013 | Bond Future        | 8.90   | Call       | 5,675.63000 |       | 5.67563   | 5,771.99000  | 5.77199        | 5,675.630         |            | 0.00  | 0                | 0.00          |
| R213             | On 07/02/2013 | Bond Future        | 8.90   | Put        | 1,133.29000 |       | 1.13329   | 1,150.30000  | 1.15030        | 1,133.290         |            | 0.00  | 0                | 0.00          |
| R213             | On 07/02/2013 | Bond Future        | 8.95   | Call       | 5,962.70000 |       | 5.96270   | 6,059.07000  | 6.05907        | 5,962.700         |            | 0.00  | 0                | 0.00          |
| R213             | On 07/02/2013 | Bond Future        | 8.95   | Put        | 1,033.30000 |       | 1.03330   | 1,050.32000  | 1.05032        | 1,033.300         |            | 0.00  | 0                | 0.00          |
| R213             | On 07/02/2013 | Bond Future        | 9.00   | Call       | 6,254.46000 |       | 6.25446   | 6,350.74000  | 6.35074        | 6,254.460         |            | 0.00  | 0                | 0.00          |
| R213             | On 07/02/2013 | Bond Future        | 9.00   | Put        | 940.67000   |       | 0.94067   | 957.60000    | 0.95760        | 940.670           |            | 0.00  | 0                | 0.00          |
| R213             | On 07/02/2013 | Bond Future        | 9.05   | Call       | 6,550.82000 |       | 6.55082   | 6,646.92000  | 6.64692        | 6,550.820         |            | 0.00  | 0                | 0.00          |
| R213             | On 07/02/2013 | Bond Future        | 9.05   | Put        | 855.28000   |       | 0.85528   | 872.03000    | 0.87203        | 855.280           |            | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future        |        |            | 8.40829     |       | 88.38920  | 8.39860      | 88.46949       |                   | 16.98      | 0.00  | 0                | 5.00          |
| R213             | On 02/05/2013 | Bond Future        | 7.86   | Call       | 2,284.29000 |       | 2.28429   | 2,344.76000  | 2.34476        | 2,284.290         |            | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future        | 7.86   | Put        | 7,002.10000 |       | 7.00210   | 6,982.28000  | 6.98228        | 7,002.100         |            | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future        | 7.84   | Call       | 2,227.95000 |       | 2.22795   | 2,287.70000  | 2.28770        | 2,227.950         |            | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future        | 7.84   | Put        | 7,124.78000 |       | 7.12478   | 7,104.24000  | 7.10424        | 7,124.780         |            | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future        | 7.85   | Call       | 2,256.01000 |       | 2.25601   | 2,316.12000  | 2.31612        | 2,256.010         |            | 0.00  | 0                | 0.00          |
| R213             | On 02/05/2013 | Bond Future        | 7.85   | Put        | 7,063.27000 |       | 7.06327   | 7,043.09000  | 7.04309        | 7,063.270         |            | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future        |        |            | 8.59564     |       | 87.15961  | 8.58539      | 87.24151       |                   | 18.05      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future        | 8.61   | Call       | 6,320.85000 |       | 6.32085   | 6,390.55000  | 6.39055        | 6,320.850         |            | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future        | 8.61   | Put        | 6,206.30000 |       | 6.20630   | 6,194.10000  | 6.19410        | 6,206.300         |            | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future        | 8.59   | Call       | 6,243.87000 |       | 6.24387   | 6,313.25000  | 6.31325        | 6,243.870         |            | 0.00  | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R213             | On 07/11/2013 | Bond Future             | 8.59   | Put        | 6,288.92000 |       | 6.28892   | 6,276.40000  | 6.27640        | 6,288.920         | 17.99      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.60   | Call       | 6,282.30000 |       | 6.28230   | 6,351.85000  | 6.35185        | 6,282.300         | 18.00      | 0.00  | 0                | 0.00          |
| R213             | On 07/11/2013 | Bond Future             | 8.60   | Put        | 6,247.49000 |       | 6.24749   | 6,235.14000  | 6.23514        | 6,247.490         | 18.00      | 0.00  | 0                | 0.00          |
| R213             | On 28/02/2031 | Price Contribution      |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R213/R186        | On 28/02/2031 | Price Contribution      |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| R214             | On 01/11/2012 | Bond Future             |        |            | 8.48000     |       | 80.06151  | 8.48000      | 80.06151       |                   |            | 0.00  | 0                | 0.00          |
| R214             | On 07/02/2013 | Bond Future             |        |            | 8.55206     |       | 81.25410  | 8.54773      | 81.29159       |                   |            | 0.00  | 0                | 1,714.00      |
| R214             | On 07/02/2013 | Bond Future             | 8.59   | Call       | 327.25000   |       | 0.32725   | 364.74000    | 0.36474        | 327.250           |            | 0.00  | 0                | 0.00          |
| R214             | On 07/02/2013 | Bond Future             | 8.59   | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R214             | On 07/02/2013 | Bond Future             | 8.60   | Call       | 413.13000   |       | 0.41313   | 450.62000    | 0.45062        | 413.130           |            | 0.00  | 0                | 0.00          |
| R214             | On 07/02/2013 | Bond Future             | 8.60   | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R214             | On 07/02/2013 | Bond Future             | 8.61   | Call       | 498.84000   |       | 0.49884   | 536.33000    | 0.53633        | 498.840           |            | 0.00  | 0                | 0.00          |
| R214             | On 07/02/2013 | Bond Future             | 8.61   | Put        | 0.00000     |       | 0.00000   | 0.00000      | 0.00000        | 0.000             |            | 0.00  | 0                | 0.00          |
| R214/R209        | On 28/02/2041 | Price Contribution      |        |            | 100.00000   |       | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/12/2012 | Foreign Exchange Future |        |            | 1.39830     |       | 1.39830   | 1.40150      | 1.40150        |                   | 13.91      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/12/2012 | Foreign Exchange Future | 1.18   | Call       | 2,203.29420 |       | 0.22033   | 2,235.26130  | 0.22353        | 2,203.294         | 17.56      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/12/2012 | Foreign Exchange Future | 1.18   | Put        | 0.29420     |       | 0.00003   | 0.26130      | 0.00003        | 0.294             | 17.56      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/12/2012 | Foreign Exchange Future | 1.23   | Call       | 1,704.59310 |       | 0.17046   | 1,736.41480  | 0.17364        | 1,704.593         | 16.18      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/12/2012 | Foreign Exchange Future | 1.23   | Put        | 1.59310     |       | 0.00016   | 1.41480      | 0.00014        | 1.593             | 16.18      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/12/2012 | Foreign Exchange Future | 1.28   | Call       | 1,211.11220 |       | 0.12111   | 1,242.75720  | 0.12428        | 1,211.112         | 14.86      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/12/2012 | Foreign Exchange Future | 1.28   | Put        | 8.11220     |       | 0.00081   | 7.75720      | 0.00078        | 8.112             | 14.86      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/12/2012 | Foreign Exchange Future | 1.34   | Call       | 634.15610   |       | 0.06342   | 667.40910    | 0.06674        | 634.156           | 13.27      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/12/2012 | Foreign Exchange Future | 1.34   | Put        | 51.15610    |       | 0.00512   | 52.40910     | 0.00524        | 51.156            | 13.27      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/12/2012 | Foreign Exchange Future | 1.35   | Call       | 549.98760   |       | 0.05500   | 583.70690    | 0.05837        | 549.988           | 13.01      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 14/12/2012 | Foreign Exchange Future | 1.35   | Put        | 66.98760    |       | 0.00670   | 68.70690     | 0.00687        | 66.988            | 13.01      | 0.00  | 0                | 0.00          |
| YUAN/R           | On 18/03/2013 | Foreign Exchange Future |        |            | 1.40480     |       | 1.40480   | 1.40850      | 1.40850        |                   | 14.93      | 0.00  | 0                | 0.00          |



| Contract Details               |               |                         | Strike | Call / Put | MTM Yield   | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value                 | Contracts Traded | Open Interest       |
|--------------------------------|---------------|-------------------------|--------|------------|-------------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------------|
| YUAN/R                         | On 18/03/2013 | Foreign Exchange Future | 1.30   | Call       | 1,160.06640 | 0.11601   | 1,192.20080  | 0.11922        | 1,160.066         | 14.05      | 0.00                  | 0                | 0.00                |
| YUAN/R                         | On 18/03/2013 | Foreign Exchange Future | 1.30   | Put        | 112.06640   | 0.01121   | 107.20080    | 0.01072        | 112.066           | 14.05      | 0.00                  | 0                | 0.00                |
| YUAN/R                         | On 18/03/2013 | Foreign Exchange Future | 1.31   | Call       | 1,080.90750 | 0.10809   | 1,112.11310  | 0.11121        | 1,080.908         | 14.07      | 0.00                  | 0                | 0.00                |
| YUAN/R                         | On 18/03/2013 | Foreign Exchange Future | 1.31   | Put        | 132.90750   | 0.01329   | 127.11310    | 0.01271        | 132.908           | 14.07      | 0.00                  | 0                | 0.00                |
| YUAN/R                         | On 18/03/2013 | Foreign Exchange Future | 1.29   | Call       | 1,241.76480 | 0.12418   | 1,274.73500  | 0.12747        | 1,241.765         | 14.03      | 0.00                  | 0                | 0.00                |
| YUAN/R                         | On 18/03/2013 | Foreign Exchange Future | 1.29   | Put        | 93.76480    | 0.00938   | 89.73500     | 0.00897        | 93.765            | 14.03      | 0.00                  | 0                | 0.00                |
| <b>Total for Derivatives :</b> |               |                         |        |            |             |           |              |                |                   |            | <b>288,269,371.50</b> | <b>38,836</b>    | <b>1 502 083.00</b> |

### j-Bonds

|        |               |           |  |  |           |          |           |          |  |  |      |   |               |
|--------|---------------|-----------|--|--|-----------|----------|-----------|----------|--|--|------|---|---------------|
| AA02   | On 28/03/2016 | Spot Bond |  |  | 100.19948 | 12.41859 | 100.19948 | 12.38811 |  |  | 0.00 | 0 | 0.00          |
| AA03   | On 11/05/2015 | Spot Bond |  |  | 111.91291 | 23.33791 | 111.91291 | 23.28161 |  |  | 0.00 | 0 | 396,250.00    |
| AA04   | On 22/03/2017 | Spot Bond |  |  | 100.28788 | 9.56676  | 100.28788 | 9.54327  |  |  | 0.00 | 0 | 0.00          |
| AA05   | On 22/03/2019 | Spot Bond |  |  | 107.66087 | 10.00758 | 107.66087 | 9.98380  |  |  | 0.00 | 0 | 49,000,000.00 |
| AB06   | On 27/03/2015 | Spot Bond |  |  | 103.39172 | 21.26812 | 103.39172 | 21.21921 |  |  | 0.00 | 0 | 16,122,000.00 |
| AB07   | On 07/03/2014 | Spot Bond |  |  | 104.36845 | 39.73496 | 104.36845 | 39.64288 |  |  | 0.00 | 0 | 7,900,000.00  |
| AB08   | On 03/05/2017 | Spot Bond |  |  | 101.36321 | 9.18837  | 101.36321 | 9.16584  |  |  | 0.00 | 0 | 0.00          |
| AB09   | On 03/05/2017 | Spot Bond |  |  | 113.91613 | 10.73051 | 113.91613 | 10.70382 |  |  | 0.00 | 0 | 5,000,000.00  |
| ABCL1  | On 22/09/2013 | Spot Bond |  |  | 100.27783 | 60.78143 | 100.27783 | 60.63219 |  |  | 0.00 | 0 | 0.00          |
| ABCP11 | On 31/03/2013 | Spot Bond |  |  | 211.62296 | 56.38025 | 211.62296 | 56.20209 |  |  | 0.00 | 0 | 0.00          |
| ABCP12 | On 20/09/2014 | Spot Bond |  |  | 129.44081 | 24.31599 | 129.44081 | 24.24707 |  |  | 0.00 | 0 | 0.00          |
| ABCP13 | On 07/12/2023 | Spot Bond |  |  | 262.36064 | 4.24365  | 262.36064 | 4.22426  |  |  | 0.00 | 0 | 0.00          |

| Contract Details |               |           | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| ABFN04           | On 25/02/2015 | Spot Bond |        |            | 100.84946 | 22.93179  | 100.84946    | 22.87582       |                   |            |  | 0.00  | 0                | 0.00          |
| ABFN05           | On 17/03/2014 | Spot Bond |        |            | 100.44837 | 41.73128  | 100.44837    | 41.62867       |                   |            |  | 0.00  | 0                | 0.00          |
| ABFN06           | On 17/03/2016 | Spot Bond |        |            | 100.42180 | 12.94930  | 100.42180    | 12.91747       |                   |            |  | 0.00  | 0                | 0.00          |
| ABFN07           | On 17/03/2018 | Spot Bond |        |            | 100.43468 | 8.34643   | 100.43468    | 8.32590        |                   |            |  | 0.00  | 0                | 0.00          |
| ABFN08           | On 17/03/2020 | Spot Bond |        |            | 100.45423 | 7.88180   | 100.45423    | 7.86241        |                   |            |  | 0.00  | 0                | 0.00          |
| ABFN09           | On 17/03/2026 | Spot Bond |        |            | 100.46712 | 7.94825   | 100.46712    | 7.92871        |                   |            |  | 0.00  | 0                | 0.00          |
| ABL10A           | On 15/03/2015 | Spot Bond |        |            | 111.10270 | 23.04020  | 111.10270    | 22.98403       |                   |            |  | 0.00  | 0                | 3,700,000.00  |
| ABL10B           | On 15/03/2015 | Spot Bond |        |            | 103.51808 | 22.40552  | 103.51808    | 22.34893       |                   |            |  | 0.00  | 0                | 0.00          |
| ABL11A           | On 29/09/2014 | Spot Bond |        |            | 105.34380 | 28.28978  | 105.34380    | 28.22372       |                   |            |  | 0.00  | 0                | 0.00          |
| ABL11B           | On 29/09/2014 | Spot Bond |        |            | 101.94970 | 29.08405  | 101.94970    | 29.01157       |                   |            |  | 0.00  | 0                | 0.00          |
| ABL12B           | On 08/03/2015 | Spot Bond |        |            | 101.07971 | 22.77834  | 101.07971    | 22.72201       |                   |            |  | 0.00  | 0                | 0.00          |
| ABL13            | On 11/10/2016 | Spot Bond |        |            | 99.99989  | 11.58777  | 99.99989     | 11.55969       |                   |            |  | 0.00  | 0                | 0.00          |
| ABL14            | On 09/10/2015 | Spot Bond |        |            | 100.00000 | 11.08044  | 100.00000    | 10.99727       |                   |            |  | 0.00  | 0                | 0.00          |
| ABL15            | On 09/10/2017 | Spot Bond |        |            | 100.00000 | 2.77011   | 100.00000    | 2.74932        |                   |            |  | 0.00  | 0                | 0.00          |
| ABL7             | On 18/02/2013 | Spot Bond |        |            | 103.66357 | 82.13214  | 103.66357    | 81.95168       |                   |            |  | 0.00  | 0                | 0.00          |
| ABL8A            | On 19/09/2013 | Spot Bond |        |            | 107.24687 | 55.57310  | 107.24687    | 55.44144       |                   |            |  | 0.00  | 0                | 1,695,000.00  |
| ABL8B            | On 19/09/2013 | Spot Bond |        |            | 102.43496 | 61.62006  | 102.43496    | 61.46587       |                   |            |  | 0.00  | 0                | 0.00          |
| ABL9             | On 19/02/2013 | Spot Bond |        |            | 100.00000 | 99.25198  | 100.00000    | 98.99079       |                   |            |  | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABLC04           | On 15/02/2013 | Spot Bond  | 100.00000 | 98.73874 | 100.00000 | 98.56115     |                |                   |            | 0.00  | 0                | 0.00          |
| ABLC07           | On 15/02/2013 | Spot Bond  | 100.85053 | 96.30505 | 100.85053 | 95.79938     |                |                   |            | 0.00  | 0                | 0.00          |
| ABLI01           | On 31/03/2013 | Spot Bond  | 211.08307 | 56.44552 | 211.08307 | 56.26740     |                |                   |            | 0.00  | 0                | 0.00          |
| ABLI02           | On 08/05/2014 | Spot Bond  | 133.30786 | 31.55233 | 133.30786 | 31.46233     |                |                   |            | 0.00  | 0                | 0.00          |
| ABLI03           | On 15/03/2015 | Spot Bond  | 119.08892 | 17.69934 | 119.08892 | 17.65229     |                |                   |            | 0.00  | 0                | 0.00          |
| ABLI04           | On 11/10/2016 | Spot Bond  | 109.87287 | 7.60891  | 109.87287 | 7.58992      |                |                   |            | 0.00  | 0                | 0.00          |
| ABLS2A           | On 13/07/2016 | Spot Bond  | 118.65286 | 20.43337 | 118.65286 | 20.38170     |                |                   |            | 0.00  | 0                | 0.00          |
| ABLS2B           | On 13/07/2016 | Spot Bond  | 99.88052  | 15.46148 | 99.88052  | 15.42407     |                |                   |            | 0.00  | 0                | 0.00          |
| ABLS3            | On 31/03/2018 | Spot Bond  | 100.32050 | 11.43183 | 100.32050 | 11.40405     |                |                   |            | 0.00  | 0                | 0.00          |
| ABLS4            | On 29/03/2019 | Spot Bond  | 100.26386 | 10.90849 | 100.26386 | 10.88171     |                |                   |            | 0.00  | 0                | 0.00          |
| ABLS5            | On 29/06/2019 | Spot Bond  | 100.35503 | 14.11942 | 100.35503 | 14.07472     |                |                   |            | 0.00  | 0                | 0.00          |
| ABLS11           | On 29/06/2019 | Spot Bond  | 104.30633 | 6.27676  | 104.30633 | 6.26188      |                |                   |            | 0.00  | 0                | 0.00          |
| ABN03U           | On 12/03/2015 | Spot Bond  | 100.00000 | 23.23905 | 100.00000 | 23.11540     |                |                   |            | 0.00  | 0                | 0.00          |
| ABN05            | On 18/04/2021 | Spot Bond  | 158.84518 | 2.88897  | 158.84518 | 2.87946      |                |                   |            | 0.00  | 0                | 0.00          |
| ABN07            | On 13/06/2015 | Spot Bond  | 152.12037 | 12.28637 | 152.12037 | 12.24746     |                |                   |            | 0.00  | 0                | 0.00          |
| ABN09            | On 27/06/2023 | Spot Bond  | 164.13952 | 4.23266  | 164.13952 | 4.21846      |                |                   |            | 0.00  | 0                | 0.00          |
| ABN13            | On 04/03/2013 | Spot Bond  | 141.35498 | 98.41615 | 141.35498 | 98.14592     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN14            | On 10/10/2033 | Spot Bond  | 161.61787 | 2.77451   | 161.61787    | 2.76527        |                   |            | 0.00  | 0                | 0.00          |
| ABN17            | On 31/03/2013 | Spot Bond  | 211.55410 | 56.38856  | 211.55410    | 56.21041       |                   |            | 0.00  | 0                | 0.00          |
| ABN23            | On 31/03/2013 | Spot Bond  | 211.63281 | 56.37906  | 211.63281    | 56.20090       |                   |            | 0.00  | 0                | 0.00          |
| ABN32            | On 31/03/2013 | Spot Bond  | 100.00000 | 74.09572  | 100.00000    | 73.95014       |                   |            | 0.00  | 0                | 0.00          |
| ABN33            | On 29/01/2018 | Spot Bond  | 69.59203  | 6.33251   | 69.59203     | 6.32338        |                   |            | 0.00  | 0                | 0.00          |
| ABN34            | On 29/01/2018 | Spot Bond  | 69.59203  | 6.33251   | 69.59203     | 6.32338        |                   |            | 0.00  | 0                | 0.00          |
| ABN35            | On 04/03/2013 | Spot Bond  | 100.66669 | 95.25859  | 100.66669    | 95.01218       |                   |            | 0.00  | 0                | 0.00          |
| ABN37            | On 07/07/2016 | Spot Bond  | 84.61000  | 10.60310  | 84.61000     | 10.58531       |                   |            | 0.00  | 0                | 0.00          |
| ABN38            | On 17/08/2015 | Spot Bond  | 93.01000  | 16.15105  | 93.01000     | 16.12197       |                   |            | 0.00  | 0                | 0.00          |
| ABN39            | On 21/09/2016 | Spot Bond  | 100.38164 | 11.35381  | 100.38164    | 11.32590       |                   |            | 0.00  | 0                | 0.00          |
| ABN40            | On 29/09/2015 | Spot Bond  | 95.94000  | 14.31015  | 95.94000     | 14.28380       |                   |            | 0.00  | 0                | 0.00          |
| ABN41            | On 01/10/2014 | Spot Bond  | 100.00000 | 26.87077  | 100.00000    | 26.81979       |                   |            | 0.00  | 0                | 0.00          |
| ABN42            | On 16/11/2015 | Spot Bond  | 94.42000  | 13.40845  | 94.42000     | 13.38378       |                   |            | 0.00  | 0                | 0.00          |
| ABN44            | On 14/12/2015 | Spot Bond  | 95.33000  | 12.54921  | 95.33000     | 12.52589       |                   |            | 0.00  | 0                | 0.00          |
| ABN45            | On 23/02/2016 | Spot Bond  | 89.17000  | 26.69132  | 89.17000     | 26.64397       |                   |            | 0.00  | 0                | 0.00          |
| ABN46            | On 23/03/2016 | Spot Bond  | 92.44000  | 24.72881  | 92.44000     | 24.68364       |                   |            | 0.00  | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  | 100.10161 | 9.44113   | 100.10161    | 9.41163        |                   |            | 0.00  | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  | 99.93416  | 9.28382   | 99.93416     | 9.25485        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABN49            | On 12/04/2016 | Spot Bond  | 90.18000  | 24.20317  | 90.18000     | 24.15975       |                   |            | 0.00  | 0                | 0.00          |
| ABN50            | On 21/12/2014 | Spot Bond  | 122.92857 | 20.17139  | 122.92857    | 20.13358       |                   |            | 0.00  | 0                | 0.00          |
| ABN51            | On 09/09/2015 | Spot Bond  | 111.67000 | 17.75623  | 111.67000    | 17.73467       |                   |            | 0.00  | 0                | 0.00          |
| ABN52            | On 18/05/2016 | Spot Bond  | 97.51000  | 20.50389  | 97.51000     | 20.46495       |                   |            | 0.00  | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  | 95.63000  | 20.12742  | 95.63000     | 20.08974       |                   |            | 0.00  | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  | 97.02000  | 19.42769  | 97.02000     | 19.39092       |                   |            | 0.00  | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  | 100.23447 | 9.88264   | 100.23447    | 9.85140        |                   |            | 0.00  | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 119.76186 | 19.07686  | 119.76186    | 19.02746       |                   |            | 0.00  | 0                | 0.00          |
| ABN57            | On 05/07/2013 | Spot Bond  | 94.20000  | 68.28143  | 94.20000     | 68.15738       |                   |            | 0.00  | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  | 99.90991  | 9.41795   | 99.90991     | 9.37656        |                   |            | 0.00  | 0                | 0.00          |
| ABN59            | On 20/07/2016 | Spot Bond  | 94.15000  | 17.63325  | 94.15000     | 17.60061       |                   |            | 0.00  | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  | 94.84000  | 16.43524  | 94.84000     | 16.40464       |                   |            | 0.00  | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  | 99.13676  | 2.73447   | 99.13676     | 2.72178        |                   |            | 0.00  | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  | 143.60519 | 2.03314   | 143.60519    | 2.02710        |                   |            | 0.00  | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  | 186.40405 | 2.90549   | 186.40405    | 2.88477        |                   |            | 0.00  | 0                | 0.00          |
| ABN64            | On 12/10/2015 | Spot Bond  | 100.00000 | 13.08783  | 100.00000    | 13.06280       |                   |            | 0.00  | 0                | 0.00          |
| ABN65            | On 05/07/2013 | Spot Bond  | 100.00000 | 63.51659  | 100.00000    | 63.39609       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ABS10            | On 17/03/2018 | Spot Bond  | 111.64771 | 10.83921  | 111.64771 | 10.81268     |                |                   |            | 0.00  | 0                | 6,951,000.00  |
| ABS5             | On 01/05/2015 | Spot Bond  | 108.15845 | 18.61428  | 108.15845 | 18.56987     |                |                   |            | 0.00  | 0                | 6,365,000.00  |
| ABS6             | On 01/06/2020 | Spot Bond  | 102.54996 | 11.65858  | 102.54996 | 11.63223     |                |                   |            | 0.00  | 0                | 5,164,000.00  |
| ABS7             | On 11/09/2026 | Spot Bond  | 94.96915  | 10.49673  | 94.96915  | 10.47422     |                |                   |            | 0.00  | 0                | 500,000.00    |
| ABS9             | On 17/03/2016 | Spot Bond  | 108.39757 | 14.78055  | 108.39757 | 14.74523     |                |                   |            | 0.00  | 0                | 0.00          |
| ABS11            | On 11/06/2014 | Spot Bond  | 122.68013 | 30.71428  | 122.68013 | 30.63162     |                |                   |            | 0.00  | 0                | 0.00          |
| ABS11            | On 11/06/2014 | Spot Bond  | 4.00000   | 120.26599 | 4.00000   | 120.24327    |                |                   |            | 0.00  | 0                | 0.00          |
| ABS12            | On 07/12/2023 | Spot Bond  | 266.98405 | 4.20523   | 266.98405 | 4.18579      |                |                   |            | 0.00  | 0                | 0.00          |
| ABS13            | On 31/01/2017 | Spot Bond  | 120.37770 | 4.94584   | 120.37770 | 4.93280      |                |                   |            | 0.00  | 0                | 1,000,000.00  |
| ABS14            | On 31/01/2022 | Spot Bond  | 121.95151 | 3.22358   | 121.95151 | 3.21500      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL001           | On 31/07/2013 | Spot Bond  | 99.40204  | 55.51426  | 99.40204  | 55.38050     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL017           | On 20/03/2013 | Spot Bond  | 100.37243 | 91.04897  | 100.37243 | 90.82452     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL019           | On 20/06/2013 | Spot Bond  | 100.40649 | 61.45563  | 100.40649 | 61.30457     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 | 20.09293  | 100.00000 | 20.04426     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL020           | On 31/08/2013 | Spot Bond  | 100.91878 | 65.07637  | 100.91878 | 64.91568     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL024           | On 20/04/2013 | Spot Bond  | 99.79614  | 84.94717  | 99.79614  | 84.75531     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL025           | On 31/08/2013 | Spot Bond  | 100.91878 | 65.07637  | 100.91878 | 64.91568     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL026           | On 08/05/2013 | Spot Bond  | 101.24381 | 81.20898  | 101.24381 | 67.81072     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details |               |           | Strike | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility |  | Value | Contracts Traded | Open Interest |
|------------------|---------------|-----------|--------|------------|-----------|-----------|--------------|----------------|-------------------|------------|--|-------|------------------|---------------|
| ACL027           | On 20/05/2013 | Spot Bond |        |            | 107.32702 | 73.67273  | 107.32702    | 73.50093       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL028           | On 15/09/2015 | Spot Bond |        |            | 108.29483 | 21.60774  | 108.29483    | 21.55613       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL029           | On 20/08/2015 | Spot Bond |        |            | 101.29798 | 20.15063  | 101.29798    | 20.10126       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL033           | On 20/08/2015 | Spot Bond |        |            | 101.33324 | 20.41643  | 101.33324    | 20.36638       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL036           | On 20/08/2015 | Spot Bond |        |            | 101.83296 | 24.17887  | 101.83296    | 24.11933       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL039           | On 20/09/2013 | Spot Bond |        |            | 100.38145 | 61.22109  | 100.38145    | 61.07065       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL041           | On 20/09/2013 | Spot Bond |        |            | 100.37804 | 61.18911  | 100.37804    | 61.03874       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL042           | On 20/08/2015 | Spot Bond |        |            | 101.26271 | 19.88474  | 101.26271    | 19.83602       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL047           | On 22/10/2018 | Spot Bond |        |            | 53.29666  | 7.86041   | 53.29666     | 7.85121        |                   |            |  | 0.00  | 0                | 0.00          |
| ACL053           | On 29/01/2013 | Spot Bond |        |            | 100.00000 | 83.03852  | 100.00000    | 82.85316       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL054           | On 29/01/2013 | Spot Bond |        |            | 100.00000 | 83.03852  | 100.00000    | 82.85316       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL068           | On 22/02/2014 | Spot Bond |        |            | 100.96976 | 44.96301  | 100.96976    | 44.85315       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL070           | On 31/12/2013 | Spot Bond |        |            | 100.25039 | 41.55080  | 100.25039    | 41.44991       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL071           | On 20/06/2015 | Spot Bond |        |            | 100.00000 | 16.33798  | 100.00000    | 16.30698       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL073           | On 20/09/2015 | Spot Bond |        |            | 100.00000 | 13.71899  | 100.00000    | 13.69297       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL074           | On 20/09/2015 | Spot Bond |        |            | 100.00000 | 13.71899  | 100.00000    | 13.69297       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL075           | On 20/09/2013 | Spot Bond |        |            | 100.42346 | 61.61556  | 100.42346    | 61.46408       |                   |            |  | 0.00  | 0                | 0.00          |
| ACL076           | On 20/09/2015 | Spot Bond |        |            | 100.44432 | 17.45359  | 100.44432    | 17.41067       |                   |            |  | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL077           | On 20/09/2015 | Spot Bond  | 100.49129 | 18.29435 | 100.49129 | 18.24934     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL078           | On 20/09/2015 | Spot Bond  | 100.42335 | 17.07863 | 100.42335 | 17.03664     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL080           | On 20/09/2015 | Spot Bond  | 100.43752 | 17.33200 | 100.43752 | 17.28938     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL081           | On 20/09/2015 | Spot Bond  | 100.44375 | 17.44345 | 100.44375 | 17.40056     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL082           | On 30/07/2017 | Spot Bond  | 101.50954 | 11.44222 | 101.50954 | 11.41672     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL083           | On 30/07/2017 | Spot Bond  | 101.50954 | 11.44222 | 101.50954 | 11.41672     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL084           | On 30/07/2017 | Spot Bond  | 101.51908 | 11.50162 | 101.51908 | 11.47599     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL085           | On 20/12/2015 | Spot Bond  | 100.41204 | 13.65283 | 100.41204 | 13.61927     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL086           | On 30/07/2017 | Spot Bond  | 101.51908 | 11.50162 | 101.51908 | 11.47599     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL087           | On 30/07/2017 | Spot Bond  | 101.49999 | 11.38282 | 101.49999 | 11.35745     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL088           | On 20/12/2015 | Spot Bond  | 78.26156  | 32.97876 | 78.26156  | 32.92671     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL089           | On 20/12/2014 | Spot Bond  | 100.40403 | 21.78627 | 100.40403 | 21.73272     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL090           | On 20/12/2012 | Spot Bond  | 100.37805 | 91.09676 | 100.37805 | 90.87273     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL091           | On 20/12/2013 | Spot Bond  | 100.39793 | 41.98668 | 100.39793 | 41.88348     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL092           | On 26/12/2015 | Spot Bond  | 100.28977 | 13.37327 | 100.28977 | 13.34043     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL093           | On 20/12/2013 | Spot Bond  | 100.39793 | 41.98668 | 100.39793 | 41.88348     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL094           | On 20/12/2012 | Spot Bond  | 100.37805 | 91.09676 | 100.37805 | 90.87273     |                |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL095           | On 20/12/2018 | Spot Bond  | 100.42907 | 8.67141   | 100.42907    | 8.65008        |                   |            | 0.00  | 0                | 0.00          |
| ACL096           | On 20/06/2020 | Spot Bond  | 100.44304 | 8.66510   | 100.44304    | 8.64379        |                   |            | 0.00  | 0                | 0.00          |
| ACL097           | On 20/12/2025 | Spot Bond  | 100.44869 | 8.67726   | 100.44869    | 8.65592        |                   |            | 0.00  | 0                | 0.00          |
| ACL098           | On 20/12/2025 | Spot Bond  | 100.43737 | 8.45348   | 100.43737    | 8.43269        |                   |            | 0.00  | 0                | 0.00          |
| ACL099           | On 20/12/2013 | Spot Bond  | 100.36953 | 41.61809  | 100.36953    | 41.51582       |                   |            | 0.00  | 0                | 0.00          |
| ACL100           | On 20/12/2017 | Spot Bond  | 100.41205 | 8.89970   | 100.41205    | 8.87783        |                   |            | 0.00  | 0                | 0.00          |
| ACL101           | On 18/01/2013 | Spot Bond  | 99.88150  | 85.08716  | 99.88150     | 84.89264       |                   |            | 0.00  | 0                | 0.00          |
| ACL102           | On 12/07/2013 | Spot Bond  | 99.98291  | 58.09620  | 99.98291     | 57.95548       |                   |            | 0.00  | 0                | 0.00          |
| ACL103           | On 18/01/2013 | Spot Bond  | 99.88150  | 85.08716  | 99.88150     | 84.89264       |                   |            | 0.00  | 0                | 0.00          |
| ACL104           | On 20/12/2019 | Spot Bond  | 108.24656 | 10.60921  | 108.24656    | 10.58132       |                   |            | 0.00  | 0                | 930,000.00    |
| ACL114           | On 20/03/2014 | Spot Bond  | 100.37811 | 41.72866  | 100.37811    | 41.62611       |                   |            | 0.00  | 0                | 0.00          |
| ACL115           | On 31/01/2014 | Spot Bond  | 104.10799 | 43.52311  | 104.10799    | 43.42410       |                   |            | 0.00  | 0                | 0.00          |
| ACL116           | On 31/01/2014 | Spot Bond  | 101.33364 | 37.55531  | 101.33364    | 37.46324       |                   |            | 0.00  | 0                | 0.00          |
| ACL118           | On 26/01/2021 | Spot Bond  | 101.54682 | 7.48226   | 101.54682    | 7.46387        |                   |            | 0.00  | 0                | 0.00          |
| ACL120           | On 26/01/2021 | Spot Bond  | 102.38458 | 7.43040   | 102.38458    | 7.41202        |                   |            | 0.00  | 0                | 0.00          |
| ACL122           | On 20/06/2016 | Spot Bond  | 100.00000 | 8.16899   | 100.00000    | 8.15349        |                   |            | 0.00  | 0                | 0.00          |
| ACL123           | On 27/01/2014 | Spot Bond  | 101.42788 | 37.96199  | 101.42788    | 37.86885       |                   |            | 0.00  | 0                | 0.00          |
| ACL124           | On 09/06/2018 | Spot Bond  | 100.00000 | 4.62294   | 100.00000    | 4.61270        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL125           | On 20/09/2017 | Spot Bond  | 100.00000 | 4.40284  | 100.00000 | 4.39299      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL126           | On 20/09/2016 | Spot Bond  | 71.11496  | 12.53621 | 71.11496  | 12.51777     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL127           | On 20/09/2021 | Spot Bond  | 132.65083 | 2.46030  | 132.65083 | 2.45339      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL128           | On 20/09/2021 | Spot Bond  | 132.65812 | 2.55533  | 132.65812 | 2.54816      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL129           | On 20/09/2021 | Spot Bond  | 100.42332 | 8.21415  | 100.42332 | 8.19396      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL130           | On 18/08/2014 | Spot Bond  | 100.93790 | 29.96800 | 100.93790 | 31.48274     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL131           | On 18/08/2014 | Spot Bond  | 100.93790 | 29.96800 | 100.93790 | 31.48274     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL132           | On 27/01/2014 | Spot Bond  | 101.42788 | 37.96199 | 101.42788 | 37.86885     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL133           | On 26/08/2014 | Spot Bond  | 100.82870 | 31.10743 | 100.82870 | 31.03151     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL134           | On 20/09/2014 | Spot Bond  | 100.40912 | 29.77155 | 100.40912 | 29.69837     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL135           | On 20/09/2014 | Spot Bond  | 100.40572 | 29.71934 | 100.40572 | 29.64629     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL136           | On 20/09/2021 | Spot Bond  | 101.67963 | 7.97632  | 101.67963 | 7.95650      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL137           | On 02/09/2016 | Spot Bond  | 100.74141 | 12.03254 | 100.74141 | 12.00287     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL138           | On 20/09/2021 | Spot Bond  | 101.67956 | 7.96522  | 101.67956 | 7.94542      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL139           | On 30/07/2017 | Spot Bond  | 102.34980 | 11.14919 | 102.34980 | 11.12417     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL140           | On 20/12/2012 | Spot Bond  | 100.42347 | 91.27177 | 100.42347 | 91.04722     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL141           | On 30/07/2017 | Spot Bond  | 102.41855 | 11.20049 | 102.41855 | 11.17535     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL142           | On 20/12/2014 | Spot Bond  | 100.57096 | 21.82458  | 100.57096    | 21.77086       |                   |            | 0.00  | 0                | 0.00          |
| ACL143           | On 20/12/2016 | Spot Bond  | 100.76241 | 10.82943  | 100.76241    | 10.80273       |                   |            | 0.00  | 0                | 0.00          |
| ACL144           | On 20/12/2016 | Spot Bond  | 100.26297 | 10.18937  | 100.26297    | 10.16436       |                   |            | 0.00  | 0                | 0.00          |
| ACL145           | On 20/12/2021 | Spot Bond  | 100.42504 | 8.23284   | 100.42504    | 8.21260        |                   |            | 0.00  | 0                | 0.00          |
| ACL146           | On 30/11/2013 | Spot Bond  | 101.60514 | 49.82355  | 101.60514    | 49.69978       |                   |            | 0.00  | 0                | 0.00          |
| ACL149           | On 20/03/2014 | Spot Bond  | 100.61305 | 41.33149  | 100.61305    | 41.24831       |                   |            | 0.00  | 0                | 0.00          |
| ACL150           | On 20/03/2014 | Spot Bond  | 100.35023 | 41.21185  | 100.35023    | 41.12910       |                   |            | 0.00  | 0                | 0.00          |
| ACL151           | On 20/03/2017 | Spot Bond  | 100.41612 | 10.04820  | 100.41612    | 10.02802       |                   |            | 0.00  | 0                | 0.00          |
| ACL152           | On 08/02/2014 | Spot Bond  | 101.07263 | 36.48076  | 101.07263    | 44.07198       |                   |            | 0.00  | 0                | 0.00          |
| ACL153           | On 20/03/2015 | Spot Bond  | 100.37072 | 20.79494  | 100.37072    | 20.75318       |                   |            | 0.00  | 0                | 0.00          |
| ACL154           | On 20/03/2015 | Spot Bond  | 100.36105 | 20.63586  | 100.36105    | 20.59442       |                   |            | 0.00  | 0                | 0.00          |
| ACL155           | On 20/03/2015 | Spot Bond  | 100.37982 | 20.94465  | 100.37982    | 20.90258       |                   |            | 0.00  | 0                | 0.00          |
| ACL156           | On 20/03/2017 | Spot Bond  | 100.41498 | 10.02686  | 100.41498    | 10.00672       |                   |            | 0.00  | 0                | 0.00          |
| ACL157           | On 20/03/2017 | Spot Bond  | 100.39511 | 9.65325   | 100.39511    | 9.63386        |                   |            | 0.00  | 0                | 0.00          |
| ACL158           | On 20/03/2015 | Spot Bond  | 100.37243 | 20.82301  | 100.37243    | 20.78120       |                   |            | 0.00  | 0                | 0.00          |
| ACL159           | On 20/03/2015 | Spot Bond  | 100.37868 | 20.92594  | 100.37868    | 20.88391       |                   |            | 0.00  | 0                | 0.00          |
| ACL161           | On 20/03/2022 | Spot Bond  | 100.58046 | 11.02867  | 100.58046    | 11.01108       |                   |            | 0.00  | 0                | 0.00          |
| ACL162           | On 20/09/2015 | Spot Bond  | 100.38479 | 15.33715  | 100.38479    | 15.30635       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL163           | On 20/03/2015 | Spot Bond  | 100.37527 | 20.86980 | 100.37527 | 20.82789     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL164           | On 20/06/2014 | Spot Bond  | 100.52552 | 31.55438 | 100.52552 | 31.47673     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL165           | On 20/06/2017 | Spot Bond  | 100.96473 | 20.66952 | 100.96473 | 20.61847     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL166           | On 20/03/2014 | Spot Bond  | 100.34943 | 41.48881 | 100.34943 | 41.38687     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL167           | On 20/06/2019 | Spot Bond  | 109.48099 | 9.93379  | 109.48099 | 9.91692      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL168           | On 20/06/2017 | Spot Bond  | 100.41322 | 9.45890  | 100.41322 | 9.43565      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL169           | On 20/06/2017 | Spot Bond  | 103.04527 | 3.63983  | 103.04527 | 3.63367      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL170           | On 20/03/2015 | Spot Bond  | 100.37811 | 21.34587 | 100.37811 | 21.29341     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL171           | On 30/11/2012 | Spot Bond  | 100.00000 | 99.02865 | 100.00000 | 98.77343     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL172           | On 20/06/2015 | Spot Bond  | 100.37910 | 16.28783 | 100.37910 | 16.24781     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL173           | On 20/06/2017 | Spot Bond  | 100.39881 | 9.38315  | 100.39881 | 9.36010      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL174           | On 20/06/2019 | Spot Bond  | 100.41280 | 8.42114  | 100.41280 | 8.40044      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL175           | On 20/06/2019 | Spot Bond  | 100.38479 | 7.86297  | 100.38479 | 7.84364      |                |                   |            | 0.00  | 0                | 0.00          |
| ACL176           | On 30/11/2012 | Spot Bond  | 100.00000 | 99.07816 | 100.00000 | 98.82281     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL177           | On 20/09/2013 | Spot Bond  | 100.37751 | 59.70638 | 100.37751 | 59.51731     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL178           | On 20/09/2014 | Spot Bond  | 100.41000 | 29.43091 | 100.41000 | 29.33769     |                |                   |            | 0.00  | 0                | 0.00          |
| ACL179           | On 30/11/2012 | Spot Bond  | 100.00000 | 98.67733 | 100.00000 | 98.42301     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ACL180           | On 20/06/2015 | Spot Bond  | 100.39600 | 16.37055  | 100.39600    | 16.31870       |                   |            | 0.00  | 0                | 0.00          |
| ACL181           | On 20/06/2017 | Spot Bond  | 100.42679 | 9.21870   | 100.42679    | 9.18949        |                   |            | 0.00  | 0                | 0.00          |
| ACL182           | On 20/06/2017 | Spot Bond  | 100.39881 | 8.72762   | 100.39881    | 8.69999        |                   |            | 0.00  | 0                | 0.00          |
| ACL183           | On 20/06/2019 | Spot Bond  | 100.41560 | 7.66730   | 100.41560    | 7.64301        |                   |            | 0.00  | 0                | 0.00          |
| ACL184           | On 20/09/2017 | Spot Bond  | 100.40776 | 8.88479   | 100.40776    | 8.85665        |                   |            | 0.00  | 0                | 0.00          |
| ACL185           | On 20/09/2022 | Spot Bond  | 101.11287 | 7.24638   | 101.11287    | 7.22329        |                   |            | 0.00  | 0                | 0.00          |
| ACL186           | On 20/09/2016 | Spot Bond  | 100.39293 | 4.22479   | 100.39293    | 4.21141        |                   |            | 0.00  | 0                | 0.00          |
| ACL187           | On 20/09/2020 | Spot Bond  | 100.41672 | 0.13208   | 100.41672    | 0.13166        |                   |            | 0.00  | 0                | 0.00          |
| ACL188           | On 20/09/2020 | Spot Bond  | 100.42399 | 0.13202   | 100.42399    | 0.13160        |                   |            | 0.00  | 0                | 0.00          |
| ACL189           | On 20/09/2013 | Spot Bond  | 100.31940 | 55.08775  | 100.31940    | 54.83948       |                   |            | 0.00  | 0                | 0.00          |
| ACL190           | On 20/09/2013 | Spot Bond  | 100.32262 | 55.08688  | 100.32262    | 54.83861       |                   |            | 0.00  | 0                | 0.00          |
| ACL191           | On 20/09/2015 | Spot Bond  | 100.00000 | 10.17386  | 100.00000    | 10.11155       |                   |            | 0.00  | 0                | 0.00          |
| ACL192           | On 20/12/2015 | Spot Bond  | 100.00000 | 6.78257   | 100.00000    | 6.74103        |                   |            | 0.00  | 0                | 0.00          |
| ACL193           | On 20/09/2022 | Spot Bond  | 100.00000 | 0.03442   | 100.00000    | 0.03420        |                   |            | 0.00  | 0                | 0.00          |
| ACL194           | On 20/09/2022 | Spot Bond  | 100.00000 | 0.03442   | 100.00000    | 0.03420        |                   |            | 0.00  | 0                | 0.00          |
| ACL195           | On 20/06/2017 | Spot Bond  | 100.00000 | 1.94906   | 100.00000    | 1.93571        |                   |            | 0.00  | 0                | 0.00          |
| ACL196           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.28628   | 100.00000    | 1.27716        |                   |            | 0.00  | 0                | 0.00          |
| ACL197           | On 20/06/2017 | Spot Bond  | 100.00000 | 1.90857   | 100.00000    | 1.89456        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| ACL198           | On 20/06/2017 | Spot Bond  | 100.00000 | 1.76641  | 100.00000 | 1.75021      |                |                   |                      | 0.00       | 0                | 0.00          |
| ADB01S           | On 14/12/2012 | Spot Bond  | 103.90964 | 94.80391 | 103.90964 | 94.55973     |                |                   |                      | 0.00       | 0                | 0.00          |
| ADB02S           | On 14/12/2012 | Spot Bond  | 103.89068 | 94.77830 | 103.89068 | 94.53424     |                |                   |                      | 0.00       | 0                | 0.00          |
| ADB03S           | On 09/04/2013 | Spot Bond  | 102.86773 | 73.34530 | 102.86773 | 73.20086     |                |                   |                      | 0.00       | 0                | 0.00          |
| AER01U           | On 18/11/2016 | Spot Bond  | 100.00000 | 2.74730  | 100.00000 | 2.74064      |                |                   |                      | 0.00       | 0                | 0.00          |
| AHF1A1           | On 21/11/2014 | Spot Bond  | 100.89131 | 22.72713 | 100.89131 | 22.67162     |                |                   |                      | 0.00       | 0                | 0.00          |
| AHF1B1           | On 21/11/2014 | Spot Bond  | 100.99451 | 23.47870 | 100.99451 | 23.42132     |                |                   |                      | 0.00       | 0                | 0.00          |
| AHF1C1           | On 21/11/2014 | Spot Bond  | 101.06323 | 23.97931 | 101.06323 | 23.92068     |                |                   |                      | 0.00       | 0                | 0.00          |
| AHF2A1           | On 18/10/2015 | Spot Bond  | 100.00000 | 20.56565 | 100.00000 | 20.41128     |                |                   | 3,000,000,000,000.00 | 30,000,000 | 15,000,000.00    |               |
| AHF2B1           | On 18/10/2015 | Spot Bond  | 100.00000 | 21.73047 | 100.00000 | 21.56736     |                |                   |                      | 0.00       | 0                | 0.00          |
| AHF2C1           | On 18/10/2015 | Spot Bond  | 100.00000 | 23.28357 | 100.00000 | 23.10880     |                |                   |                      | 0.00       | 0                | 0.00          |
| AIR01            | On 15/03/2019 | Spot Bond  | 104.59347 | 9.73898  | 104.59347 | 9.71637      |                |                   |                      | 0.00       | 0                | 5,369,000.00  |
| AIR02            | On 30/04/2023 | Spot Bond  | 122.89930 | 9.73549  | 122.89930 | 9.70990      |                |                   |                      | 0.00       | 0                | 0.00          |
| AIR02U           | On 05/10/2014 | Spot Bond  | 100.00000 | 30.94881 | 100.00000 | 30.87383     |                |                   |                      | 0.00       | 0                | 0.00          |
| AIR03            | On 09/03/2016 | Spot Bond  | 113.22249 | 15.66933 | 113.22249 | 15.63053     |                |                   |                      | 0.00       | 0                | 9,491,000.00  |
| AIR03U           | On 26/10/2014 | Spot Bond  | 100.00000 | 29.61907 | 100.00000 | 29.54731     |                |                   |                      | 0.00       | 0                | 0.00          |
| AIR04U           | On 26/10/2029 | Spot Bond  | 100.00000 | 11.93066 | 100.00000 | 11.90412     |                |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| AIRL01           | On 30/04/2028 | Spot Bond  | 151.06546 | 3.25568   | 151.06546    | 3.24538        |                   |            | 0.00  | 0                | 0.00          |
| AIRL02           | On 18/02/2014 | Spot Bond  | 125.57279 | 32.98468  | 125.57279    | 32.89744       |                   |            | 0.00  | 0                | 0.00          |
| ANG01            | On 14/01/2013 | Spot Bond  | 100.00000 | 84.49074  | 100.00000    | 84.29561       |                   |            | 0.00  | 0                | 0.00          |
| ANG02            | On 11/10/2013 | Spot Bond  | 100.00000 | 43.33120  | 100.00000    | 43.00597       |                   |            | 0.00  | 0                | 0.00          |
| BAW10            | On 01/10/2016 | Spot Bond  | 100.26923 | 10.82179  | 100.26923    | 10.79551       |                   |            | 0.00  | 0                | 70,000,000.00 |
| BAW11            | On 01/10/2018 | Spot Bond  | 108.77896 | 10.40743  | 108.77896    | 10.38262       |                   |            | 0.00  | 0                | 0.00          |
| BAW12            | On 17/04/2015 | Spot Bond  | 99.90066  | 20.21654  | 99.90066     | 20.15347       |                   |            | 0.00  | 0                | 0.00          |
| BAW13            | On 17/04/2017 | Spot Bond  | 99.89602  | 9.48778   | 99.89602     | 9.45818        |                   |            | 0.00  | 0                | 0.00          |
| BAW14U           | On 01/01/2014 | Spot Bond  | 100.00000 | 40.64066  | 100.00000    | 40.51378       |                   |            | 0.00  | 0                | 0.00          |
| BAW2             | On 02/10/2015 | Spot Bond  | 112.73330 | 18.05326  | 112.73330    | 18.00897       |                   |            | 0.00  | 0                | 0.00          |
| BAW3             | On 02/10/2017 | Spot Bond  | 100.19041 | 9.82638   | 100.19041    | 9.80254        |                   |            | 0.00  | 0                | 0.00          |
| BAW4             | On 15/09/2013 | Spot Bond  | 100.45105 | 62.09231  | 100.45105    | 61.93963       |                   |            | 0.00  | 0                | 0.00          |
| BAW5             | On 15/09/2013 | Spot Bond  | 102.32887 | 54.66991  | 102.32887    | 54.54526       |                   |            | 0.00  | 0                | 0.00          |
| BAW6             | On 02/10/2014 | Spot Bond  | 100.17231 | 28.86942  | 100.17231    | 28.79937       |                   |            | 0.00  | 0                | 0.00          |
| BAW7             | On 02/10/2014 | Spot Bond  | 103.90134 | 27.85557  | 103.90134    | 27.79160       |                   |            | 0.00  | 0                | 0.00          |
| BAW8             | On 02/10/2017 | Spot Bond  | 108.14051 | 11.35153  | 108.14051    | 11.32460       |                   |            | 0.00  | 0                | 0.00          |
| BAW9             | On 03/02/2014 | Spot Bond  | 101.25961 | 37.23776  | 101.25961    | 37.14654       |                   |            | 0.00  | 0                | 0.00          |
| BAYA01           | On 31/03/2016 | Spot Bond  | 104.66313 | 17.96482  | 104.66313    | 17.91949       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA02           | On 30/06/2013 | Spot Bond  | 100.27024 | 61.46758  | 100.27024    | 61.31832       |                   |            | 0.00  | 0                | 0.00          |
| BAYA04           | On 30/09/2015 | Spot Bond  | 102.35861 | 20.32894  | 102.35861    | 20.27865       |                   |            | 0.00  | 0                | 0.00          |
| BAYA05           | On 30/09/2015 | Spot Bond  | 102.28416 | 20.31926  | 102.28416    | 20.26903       |                   |            | 0.00  | 0                | 0.00          |
| BAYA06           | On 30/09/2016 | Spot Bond  | 100.27011 | 14.23432  | 100.27011    | 14.19976       |                   |            | 0.00  | 0                | 0.00          |
| BAYA07           | On 31/12/2015 | Spot Bond  | 102.23278 | 17.31620  | 102.23278    | 17.27341       |                   |            | 0.00  | 0                | 0.00          |
| BAYA08           | On 31/12/2017 | Spot Bond  | 103.79822 | 13.28415  | 103.79822    | 13.25089       |                   |            | 0.00  | 0                | 0.00          |
| BAYA09           | On 31/12/2015 | Spot Bond  | 100.27685 | 16.44470  | 100.27685    | 16.40476       |                   |            | 0.00  | 0                | 0.00          |
| BAYA10           | On 31/12/2015 | Spot Bond  | 100.27685 | 16.44470  | 100.27685    | 16.40476       |                   |            | 0.00  | 0                | 0.00          |
| BAYA11           | On 31/03/2016 | Spot Bond  | 100.27691 | 16.44469  | 100.27691    | 16.40474       |                   |            | 0.00  | 0                | 0.00          |
| BAYA12           | On 31/03/2016 | Spot Bond  | 101.50925 | 17.11965  | 101.50925    | 17.07762       |                   |            | 0.00  | 0                | 0.00          |
| BAYA13           | On 31/03/2016 | Spot Bond  | 102.45999 | 17.98792  | 102.45999    | 17.94338       |                   |            | 0.00  | 0                | 0.00          |
| BAYA14           | On 30/09/2015 | Spot Bond  | 102.35861 | 20.32894  | 102.35861    | 20.27865       |                   |            | 0.00  | 0                | 0.00          |
| BAYA15           | On 30/06/2016 | Spot Bond  | 102.86494 | 15.51040  | 102.86494    | 15.47187       |                   |            | 0.00  | 0                | 0.00          |
| BAYA16           | On 30/09/2016 | Spot Bond  | 102.39307 | 11.93121  | 102.39307    | 11.90170       |                   |            | 0.00  | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  | 100.26206 | 13.91841  | 100.26206    | 13.88461       |                   |            | 0.00  | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  | 100.25556 | 12.66672  | 100.25556    | 12.63596       |                   |            | 0.00  | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  | 100.25556 | 12.66672  | 100.25556    | 12.63596       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYA20           | On 30/09/2014 | Spot Bond  | 100.24109 | 30.76547  | 100.24109    | 30.69078       |                   |            | 0.00  | 0                | 0.00          |
| BAYA21           | On 31/03/2013 | Spot Bond  | 100.18420 | 88.88177  | 100.18420    | 88.67081       |                   |            | 0.00  | 0                | 0.00          |
| BAYA22           | On 30/09/2015 | Spot Bond  | 100.00000 | 18.88718  | 100.00000    | 18.84143       |                   |            | 0.00  | 0                | 0.00          |
| BAYA23           | On 30/06/2017 | Spot Bond  | 100.92479 | 15.12506  | 100.92479    | 15.07745       |                   |            | 0.00  | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  | 100.32752 | 15.96297  | 100.32752    | 15.91299       |                   |            | 0.00  | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  | 99.23300  | 13.72968  | 99.23300     | 13.68710       |                   |            | 0.00  | 0                | 0.00          |
| BAYA26           | On 30/09/2017 | Spot Bond  | 99.11456  | 1.79845   | 99.11456     | 1.79288        |                   |            | 0.00  | 0                | 0.00          |
| BAYA27           | On 30/09/2017 | Spot Bond  | 100.00000 | 2.05409   | 100.00000    | 2.04496        |                   |            | 0.00  | 0                | 0.00          |
| BAYA28           | On 30/09/2013 | Spot Bond  | 100.18154 | 52.59378  | 100.18154    | 52.35961       |                   |            | 0.00  | 0                | 0.00          |
| BAYA29           | On 31/12/2015 | Spot Bond  | 100.00000 | 6.77655   | 100.00000    | 6.74353        |                   |            | 0.00  | 0                | 0.00          |
| BAYB02           | On 31/03/2016 | Spot Bond  | 104.64060 | 20.97945  | 104.64060    | 20.92652       |                   |            | 0.00  | 0                | 0.00          |
| BAYB03           | On 31/12/2016 | Spot Bond  | 103.89800 | 18.15855  | 103.89800    | 18.11302       |                   |            | 0.00  | 0                | 0.00          |
| BAYB04           | On 31/03/2017 | Spot Bond  | 102.66503 | 17.22241  | 102.66503    | 17.17970       |                   |            | 0.00  | 0                | 0.00          |
| BAYB05           | On 30/06/2019 | Spot Bond  | 100.33517 | 16.62836  | 100.33517    | 16.57629       |                   |            | 0.00  | 0                | 0.00          |
| BAYC1U           | On 31/12/2016 | Spot Bond  | 100.00000 | 5.65312   | 100.00000    | 5.64242        |                   |            | 0.00  | 0                | 0.00          |
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 | 20.54427  | 100.00000    | 20.49450       |                   |            | 0.00  | 0                | 0.00          |
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 | 18.69760  | 100.00000    | 18.65229       |                   |            | 0.00  | 0                | 0.00          |
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 | 11.54173  | 100.00000    | 11.51376       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 | 11.54173  | 100.00000    | 11.51376       |                   |            | 0.00  | 0                | 0.00          |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 | 13.95449  | 100.00000    | 13.92069       |                   |            | 0.00  | 0                | 0.00          |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.09133  | 100.00000    | 12.06204       |                   |            | 0.00  | 0                | 0.00          |
| BCJ01            | On 10/03/2013 | Spot Bond  | 100.44416 | 84.99028  | 100.44416    | 84.59349       |                   |            | 0.00  | 0                | 0.00          |
| BCP1             | On 30/09/2014 | Spot Bond  | 100.27701 | 31.74029  | 100.27701    | 31.66235       |                   |            | 0.00  | 0                | 0.00          |
| BCP2             | On 30/09/2015 | Spot Bond  | 100.28373 | 19.75990  | 100.28373    | 19.71138       |                   |            | 0.00  | 0                | 0.00          |
| BCP62U           | On 16/11/2012 | Spot Bond  | 100.00000 | 97.85523  | 100.00000    | 97.59358       |                   |            | 0.00  | 0                | 0.00          |
| BCP63U           | On 07/12/2012 | Spot Bond  | 100.00000 | 92.63959  | 100.00000    | 92.40506       |                   |            | 0.00  | 0                | 0.00          |
| BCP64U           | On 24/01/2013 | Spot Bond  | 100.00000 | 82.57919  | 100.00000    | 82.39278       |                   |            | 0.00  | 0                | 0.00          |
| BD0202           | On 31/12/2018 | Spot Bond  | 165.86185 | 2.76507   | 165.86185    | 2.75601        |                   |            | 0.00  | 0                | 0.00          |
| BD0205           | On 28/04/2028 | Spot Bond  | 134.98268 | 8.50484   | 134.98268    | 8.48496        |                   |            | 0.00  | 0                | 0.00          |
| BD0206           | On 02/03/2028 | Spot Bond  | 135.23863 | 9.72756   | 135.23863    | 9.70478        |                   |            | 0.00  | 0                | 0.00          |
| BD0302           | On 18/04/2028 | Spot Bond  | 98.54987  | 8.62969   | 98.54987     | 8.61071        |                   |            | 0.00  | 0                | 0.00          |
| BD310A           | On 08/05/2014 | Spot Bond  | 101.43384 | 37.73822  | 101.43384    | 33.68199       |                   |            | 0.00  | 0                | 0.00          |
| BD310B           | On 03/07/2013 | Spot Bond  | 100.16538 | 59.81280  | 100.16538    | 59.66769       |                   |            | 0.00  | 0                | 0.00          |
| BD310C           | On 18/02/2014 | Spot Bond  | 101.00289 | 45.36108  | 101.00289    | 45.25021       |                   |            | 0.00  | 0                | 0.00          |
| BD311A           | On 08/02/2014 | Spot Bond  | 100.89815 | 35.87165  | 100.89815    | 43.54476       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BD311B           | On 04/07/2013 | Spot Bond  | 102.94694 | 59.61167  | 102.94694    | 59.46346       |                   |            | 0.00  | 0                | 0.00          |
| BD311C           | On 31/10/2013 | Spot Bond  | 101.21182 | 54.86102  | 101.21182    | 54.72667       |                   |            | 0.00  | 0                | 0.00          |
| BD311D           | On 31/03/2013 | Spot Bond  | 100.25001 | 88.92203  | 100.25001    | 88.71085       |                   |            | 0.00  | 0                | 0.00          |
| BD311E           | On 07/12/2023 | Spot Bond  | 100.66600 | 8.19407   | 100.66600    | 8.17389        |                   |            | 0.00  | 0                | 0.00          |
| BD311F           | On 20/09/2014 | Spot Bond  | 100.38899 | 29.46259  | 100.38899    | 29.39018       |                   |            | 0.00  | 0                | 0.00          |
| BD32AU           | On 08/05/2014 | Spot Bond  | 100.00000 | 31.64063  | 100.00000    | 27.31603       |                   |            | 0.00  | 0                | 0.00          |
| BEER01           | On 19/07/2013 | Spot Bond  | 100.00000 | 63.95025  | 100.00000    | 63.80948       |                   |            | 0.00  | 0                | 0.00          |
| BG22A1           | On 21/07/2016 | Spot Bond  | 101.42461 | 9.97155   | 101.42461    | 9.94709        |                   |            | 0.00  | 0                | 0.00          |
| BG22A2           | On 21/07/2016 | Spot Bond  | 101.43555 | 10.01960  | 101.43555    | 9.99501        |                   |            | 0.00  | 0                | 0.00          |
| BG22A3           | On 21/07/2016 | Spot Bond  | 101.46836 | 10.16371  | 101.46836    | 10.13876       |                   |            | 0.00  | 0                | 0.00          |
| BG22B1           | On 21/07/2016 | Spot Bond  | 101.57774 | 10.64350  | 101.57774    | 10.61735       |                   |            | 0.00  | 0                | 0.00          |
| BG22C1           | On 21/07/2016 | Spot Bond  | 101.68711 | 11.12241  | 101.68711    | 11.09507       |                   |            | 0.00  | 0                | 0.00          |
| BG22D1           | On 21/07/2016 | Spot Bond  | 101.99310 | 12.45886  | 101.99310    | 12.42815       |                   |            | 0.00  | 0                | 0.00          |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 | 3.67545   | 100.00000    | 3.66655        |                   |            | 0.00  | 0                | 0.00          |
| BG32A1           | On 30/10/2016 | Spot Bond  | 101.25226 | 9.53674   | 101.25226    | 9.51338        |                   |            | 0.00  | 0                | 0.00          |
| BG32A2           | On 30/10/2016 | Spot Bond  | 101.32200 | 9.86711   | 101.32200    | 9.84293        |                   |            | 0.00  | 0                | 0.00          |
| BG32A3           | On 30/10/2016 | Spot Bond  | 101.35188 | 10.00859  | 101.35188    | 9.98405        |                   |            | 0.00  | 0                | 0.00          |
| BG32A4           | On 30/10/2016 | Spot Bond  | 101.36184 | 10.05572  | 101.36184    | 10.03107       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BG32B            | On 30/10/2016 | Spot Bond  | 101.48134 | 10.62081 | 101.48134 | 101.48134    | 10.59473       |                   |            | 0.00  | 0                | 0.00          |
| BG32C            | On 30/10/2016 | Spot Bond  | 101.64062 | 11.37248 | 101.64062 | 101.64062    | 11.34453       |                   |            | 0.00  | 0                | 0.00          |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 | 3.59609  | 100.00000 | 100.00000    | 3.58737        |                   |            | 0.00  | 0                | 0.00          |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 | 3.59609  | 100.00000 | 100.00000    | 3.58737        |                   |            | 0.00  | 0                | 0.00          |
| BG42A1           | On 15/03/2017 | Spot Bond  | 100.41538 | 9.45907  | 100.41538 | 100.41538    | 9.43581        |                   |            | 0.00  | 0                | 0.00          |
| BG42A2           | On 15/03/2017 | Spot Bond  | 100.45116 | 10.06563 | 100.45116 | 100.45116    | 10.04088       |                   |            | 0.00  | 0                | 0.00          |
| BG42A3           | On 15/03/2017 | Spot Bond  | 100.46091 | 10.23099 | 100.46091 | 100.46091    | 10.20584       |                   |            | 0.00  | 0                | 0.00          |
| BG42A4           | On 15/03/2017 | Spot Bond  | 105.04449 | 11.82828 | 105.04449 | 105.04449    | 11.80072       |                   |            | 0.00  | 0                | 0.00          |
| BG42B            | On 15/03/2017 | Spot Bond  | 100.49015 | 10.72695 | 100.49015 | 100.49015    | 10.70056       |                   |            | 0.00  | 0                | 0.00          |
| BG42C            | On 15/06/2017 | Spot Bond  | 100.54199 | 10.76967 | 100.54199 | 100.54199    | 10.74317       |                   |            | 0.00  | 0                | 0.00          |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 | 2.57061  | 100.00000 | 100.00000    | 2.56432        |                   |            | 0.00  | 0                | 0.00          |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 | 2.57061  | 100.00000 | 100.00000    | 2.56432        |                   |            | 0.00  | 0                | 0.00          |
| BID01            | On 06/08/2014 | Spot Bond  | 109.02542 | 31.53688 | 109.02542 | 109.02542    | 31.46240       |                   |            | 0.00  | 0                | 5,764,000.00  |
| BIDC24           | On 27/11/2012 | Spot Bond  | 99.33557  | 95.08334 | 99.33557  | 99.33557     | 94.83793       |                   |            | 0.00  | 0                | 0.00          |
| BIDC25           | On 25/01/2013 | Spot Bond  | 98.45450  | 82.61760 | 98.45450  | 98.45450     | 82.43389       |                   |            | 0.00  | 0                | 0.00          |
| BIDC26           | On 02/08/2013 | Spot Bond  | 95.58562  | 61.21883 | 95.58562  | 95.58562     | 61.10642       |                   |            | 0.00  | 0                | 0.00          |
| BIDC27           | On 05/02/2013 | Spot Bond  | 100.00000 | 80.39648 | 100.00000 | 100.00000    | 80.21978       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| BIDC28           | On 20/02/2013 | Spot Bond  | 100.00000 | 77.82516  | 100.00000    | 77.65957       |                   |            | 0.00  | 0                | 0.00          |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 100.78103 | 12.93826  | 100.78103    | 12.90669       |                   |            | 0.00  | 0                | 0.00          |
| BLG1A5           | On 21/11/2032 | Spot Bond  | 100.00000 | 7.66085   | 100.00000    | 7.64229        |                   |            | 0.00  | 0                | 0.00          |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 100.94045 | 8.02238   | 100.94045    | 8.00278        |                   |            | 0.00  | 0                | 0.00          |
| BLG1B            | On 21/11/2015 | Spot Bond  | 100.78378 | 12.96047  | 100.78378    | 12.92885       |                   |            | 0.00  | 0                | 0.00          |
| BLG1C            | On 21/11/2015 | Spot Bond  | 100.82929 | 13.32691  | 100.82929    | 13.29439       |                   |            | 0.00  | 0                | 0.00          |
| BLG1D            | On 21/11/2015 | Spot Bond  | 100.91196 | 13.99262  | 100.91196    | 13.95845       |                   |            | 0.00  | 0                | 0.00          |
| BLG1E            | On 21/11/2015 | Spot Bond  | 101.25521 | 16.75890  | 101.25521    | 16.71785       |                   |            | 0.00  | 0                | 0.00          |
| BLG1F            | On 21/11/2032 | Spot Bond  | 101.82396 | 15.60148  | 101.82396    | 15.56307       |                   |            | 0.00  | 0                | 0.00          |
| BMWFO3           | On 15/06/2013 | Spot Bond  | 100.43475 | 61.95791  | 100.43475    | 61.80558       |                   |            | 0.00  | 0                | 43,000,000.00 |
| BSR05            | On 01/07/2013 | Spot Bond  | 100.66283 | 59.71394  | 100.66283    | 59.56842       |                   |            | 0.00  | 0                | 0.00          |
| BSR08            | On 07/12/2012 | Spot Bond  | 102.16271 | 95.38969  | 102.16271    | 95.14337       |                   |            | 0.00  | 0                | 0.00          |
| BSR09            | On 20/12/2013 | Spot Bond  | 100.41213 | 42.44790  | 100.41213    | 42.31344       |                   |            | 0.00  | 0                | 0.00          |
| BUS01U           | On 30/09/2016 | Spot Bond  | 100.00000 | 8.90505   | 100.00000    | 8.88348        |                   |            | 0.00  | 0                | 0.00          |
| CBL06            | On 02/11/2014 | Spot Bond  | 117.90266 | 25.35070  | 117.90266    | 25.28587       |                   |            | 0.00  | 0                | 4,579,000.00  |
| CBL08            | On 02/11/2016 | Spot Bond  | 125.14109 | 13.29843  | 125.14109    | 13.26278       |                   |            | 0.00  | 0                | 0.00          |
| CBL09            | On 29/01/2017 | Spot Bond  | 102.03851 | 12.16014  | 102.03851    | 12.13014       |                   |            | 0.00  | 0                | 0.00          |
| CBL10            | On 06/05/2014 | Spot Bond  | 101.32226 | 37.37932  | 101.32226    | 37.28770       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CBL11            | On 06/05/2016 | Spot Bond  | 111.35530 | 13.59977  | 111.35530    | 13.56655       |                   |            | 0.00  | 0                | 9,086,000.00  |
| CBL12            | On 06/09/2018 | Spot Bond  | 105.54647 | 13.06984  | 105.54647    | 13.03928       |                   |            | 0.00  | 0                | 0.00          |
| CBL13            | On 01/02/2019 | Spot Bond  | 101.86680 | 9.88045   | 101.86680    | 9.85612        |                   |            | 0.00  | 0                | 0.00          |
| CBL14            | On 01/02/2019 | Spot Bond  | 106.76252 | 14.04981  | 106.76252    | 14.01719       |                   |            | 0.00  | 0                | 0.00          |
| CBL15            | On 18/05/2015 | Spot Bond  | 100.85304 | 17.95804  | 100.85304    | 17.90156       |                   |            | 0.00  | 0                | 0.00          |
| CBL16            | On 18/05/2017 | Spot Bond  | 107.65219 | 15.02496  | 107.65219    | 14.98984       |                   |            | 0.00  | 0                | 6,840,000.00  |
| CBL17            | On 23/08/2019 | Spot Bond  | 101.28817 | 0.45458   | 101.28817    | 0.45256        |                   |            | 0.00  | 0                | 0.00          |
| CBL18            | On 23/08/2019 | Spot Bond  | 101.82280 | 21.31948  | 101.82280    | 21.23826       |                   |            | 0.00  | 0                | 0.00          |
| CBL19            | On 02/11/2015 | Spot Bond  | 100.00000 | 9.24757   | 100.00000    | 9.17815        |                   |            | 0.00  | 0                | 0.00          |
| CCT01            | On 23/06/2023 | Spot Bond  | 122.47945 | 14.71736  | 122.47945    | 14.67899       |                   |            | 0.00  | 0                | 0.00          |
| CCT02            | On 12/06/2024 | Spot Bond  | 118.42047 | 14.32503  | 118.42047    | 14.28867       |                   |            | 0.00  | 0                | 1,000,000.00  |
| CCT03            | On 15/03/2025 | Spot Bond  | 117.20315 | 10.92762  | 117.20315    | 10.89981       |                   |            | 0.00  | 0                | 37,000,000.00 |
| CGR10            | On 08/12/2016 | Spot Bond  | 100.88420 | 14.23697  | 100.88420    | 14.20183       |                   |            | 0.00  | 0                | 0.00          |
| CGR11            | On 28/03/2016 | Spot Bond  | 104.14474 | 17.18410  | 104.14474    | 17.15584       |                   |            | 0.00  | 0                | 0.00          |
| CGR6             | On 18/02/2013 | Spot Bond  | 101.65048 | 100.12797 | 101.65048    | 99.85955       |                   |            | 0.00  | 0                | 0.00          |
| CGR7             | On 22/07/2014 | Spot Bond  | 102.86721 | 31.60701  | 102.86721    | 31.52849       |                   |            | 0.00  | 0                | 0.00          |
| CGR8             | On 22/07/2015 | Spot Bond  | 103.30382 | 22.34531  | 103.30382    | 22.28958       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CGR9             | On 15/11/2012 | Spot Bond  | 101.25944 | 98.09504  | 101.25944    | 97.82880       |                   |            | 0.00  | 0                | 0.00          |
| CIG01            | On 06/06/2015 | Spot Bond  | 100.80383 | 18.28773  | 100.80383    | 18.22960       |                   |            | 0.00  | 0                | 0.00          |
| CLN100           | On 20/12/2012 | Spot Bond  | 100.33426 | 90.92830  | 100.33426    | 90.70477       |                   |            | 0.00  | 0                | 0.00          |
| CLN103           | On 20/03/2013 | Spot Bond  | 100.61895 | 92.00014  | 100.61895    | 91.77285       |                   |            | 0.00  | 0                | 0.00          |
| CLN104           | On 15/06/2014 | Spot Bond  | 100.74860 | 33.93556  | 100.74860    | 33.85188       |                   |            | 0.00  | 0                | 0.00          |
| CLN108           | On 20/06/2013 | Spot Bond  | 100.40933 | 61.48228  | 100.40933    | 61.33116       |                   |            | 0.00  | 0                | 0.00          |
| CLN110           | On 31/03/2013 | Spot Bond  | 100.00000 | 74.09572  | 100.00000    | 73.95014       |                   |            | 0.00  | 0                | 0.00          |
| CLN111           | On 31/03/2013 | Spot Bond  | 100.00000 | 74.09572  | 100.00000    | 73.95014       |                   |            | 0.00  | 0                | 0.00          |
| CLN112           | On 31/03/2013 | Spot Bond  | 100.00000 | 74.09572  | 100.00000    | 73.95014       |                   |            | 0.00  | 0                | 0.00          |
| CLN113           | On 31/03/2013 | Spot Bond  | 100.00000 | 74.09572  | 100.00000    | 73.95014       |                   |            | 0.00  | 0                | 0.00          |
| CLN114           | On 20/06/2013 | Spot Bond  | 100.40933 | 61.48228  | 100.40933    | 61.33116       |                   |            | 0.00  | 0                | 0.00          |
| CLN115           | On 20/06/2013 | Spot Bond  | 100.40933 | 61.48228  | 100.40933    | 61.33116       |                   |            | 0.00  | 0                | 0.00          |
| CLN116           | On 31/08/2013 | Spot Bond  | 100.91360 | 65.04899  | 100.91360    | 64.88837       |                   |            | 0.00  | 0                | 0.00          |
| CLN117           | On 20/06/2013 | Spot Bond  | 100.41216 | 61.50894  | 100.41216    | 61.35774       |                   |            | 0.00  | 0                | 0.00          |
| CLN118           | On 20/06/2013 | Spot Bond  | 100.38376 | 61.24240  | 100.38376    | 61.09190       |                   |            | 0.00  | 0                | 0.00          |
| CLN120           | On 20/06/2013 | Spot Bond  | 100.36102 | 61.02915  | 100.36102    | 60.87920       |                   |            | 0.00  | 0                | 0.00          |
| CLN123           | On 23/05/2013 | Spot Bond  | 100.95747 | 65.61202  | 100.95747    | 65.45172       |                   |            | 0.00  | 0                | 0.00          |
| CLN126           | On 20/08/2015 | Spot Bond  | 101.78237 | 23.79832  | 101.78237    | 23.73976       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN127           | On 01/07/2013 | Spot Bond  | 100.19516 | 59.87048 | 100.19516 | 59.72518     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN130           | On 20/08/2015 | Spot Bond  | 101.76269 | 23.65028 | 101.76269 | 23.59208     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN132           | On 20/09/2013 | Spot Bond  | 100.38372 | 61.24242 | 100.38372 | 61.09191     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN133           | On 20/09/2013 | Spot Bond  | 100.36383 | 61.05582 | 100.36383 | 60.90580     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN134           | On 20/08/2015 | Spot Bond  | 101.86667 | 24.43244 | 101.86667 | 24.37227     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN135           | On 22/08/2013 | Spot Bond  | 100.97002 | 65.73987 | 100.97002 | 65.57924     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN136           | On 22/08/2013 | Spot Bond  | 100.92517 | 65.55790 | 100.92517 | 65.39777     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN138           | On 31/08/2013 | Spot Bond  | 101.01305 | 65.54012 | 101.01305 | 65.37815     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN140           | On 20/06/2013 | Spot Bond  | 100.41784 | 61.56224 | 100.41784 | 61.41090     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN141           | On 20/06/2013 | Spot Bond  | 100.39797 | 61.37567 | 100.39797 | 61.22482     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN143           | On 20/09/2013 | Spot Bond  | 100.40359 | 61.42900 | 100.40359 | 61.27800     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN145           | On 20/09/2013 | Spot Bond  | 104.39421 | 57.01176 | 104.39421 | 56.87962     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN147           | On 19/04/2013 | Spot Bond  | 101.82300 | 73.57121 | 101.82300 | 73.43012     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN149           | On 20/09/2013 | Spot Bond  | 102.79173 | 55.03416 | 102.79173 | 54.90821     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN152           | On 20/08/2013 | Spot Bond  | 101.32621 | 67.29544 | 101.32621 | 67.13048     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN153           | On 25/11/2012 | Spot Bond  | 100.86778 | 97.17836 | 100.86778 | 96.92253     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN154           | On 20/03/2014 | Spot Bond  | 100.52565 | 43.64434 | 100.52565 | 43.53694     |                |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN156           | On 20/12/2013 | Spot Bond  | 101.34356 | 42.97774  | 101.34356    | 42.87123       |                   |            | 0.00  | 0                | 0.00          |
| CLN157           | On 20/12/2013 | Spot Bond  | 101.34356 | 42.97774  | 101.34356    | 42.87123       |                   |            | 0.00  | 0                | 0.00          |
| CLN158           | On 19/04/2013 | Spot Bond  | 99.85161  | 85.13635  | 99.85161     | 84.94354       |                   |            | 0.00  | 0                | 0.00          |
| CLN159           | On 14/02/2015 | Spot Bond  | 101.22270 | 24.32412  | 101.22270    | 24.26456       |                   |            | 0.00  | 0                | 0.00          |
| CLN162           | On 20/09/2015 | Spot Bond  | 100.00000 | 17.83513  | 100.00000    | 17.79145       |                   |            | 0.00  | 0                | 0.00          |
| CLN163           | On 20/09/2015 | Spot Bond  | 100.00000 | 17.63927  | 100.00000    | 17.59608       |                   |            | 0.00  | 0                | 0.00          |
| CLN164           | On 30/04/2014 | Spot Bond  | 100.00000 | 41.85874  | 100.00000    | 41.75733       |                   |            | 0.00  | 0                | 0.00          |
| CLN165           | On 30/04/2014 | Spot Bond  | 100.00000 | 41.85874  | 100.00000    | 41.75733       |                   |            | 0.00  | 0                | 0.00          |
| CLN166           | On 30/04/2014 | Spot Bond  | 100.00000 | 41.85874  | 100.00000    | 41.75733       |                   |            | 0.00  | 0                | 0.00          |
| CLN167           | On 30/04/2014 | Spot Bond  | 100.00000 | 41.85874  | 100.00000    | 41.75733       |                   |            | 0.00  | 0                | 0.00          |
| CLN168           | On 30/04/2014 | Spot Bond  | 100.00000 | 41.85874  | 100.00000    | 41.75733       |                   |            | 0.00  | 0                | 0.00          |
| CLN169           | On 30/04/2014 | Spot Bond  | 100.00000 | 41.85874  | 100.00000    | 41.75733       |                   |            | 0.00  | 0                | 0.00          |
| CLN170           | On 20/12/2015 | Spot Bond  | 100.42338 | 13.86293  | 100.42338    | 13.82885       |                   |            | 0.00  | 0                | 0.00          |
| CLN172           | On 30/04/2014 | Spot Bond  | 100.00000 | 41.85874  | 100.00000    | 41.75733       |                   |            | 0.00  | 0                | 0.00          |
| CLN173           | On 25/11/2012 | Spot Bond  | 100.00000 | 97.04867  | 100.00000    | 96.79528       |                   |            | 0.00  | 0                | 0.00          |
| CLN174           | On 31/03/2013 | Spot Bond  | 100.50974 | 88.74010  | 100.50974    | 88.52888       |                   |            | 0.00  | 0                | 0.00          |
| CLN175           | On 31/03/2013 | Spot Bond  | 100.82702 | 88.85575  | 100.82702    | 88.64368       |                   |            | 0.00  | 0                | 0.00          |
| CLN176           | On 31/03/2013 | Spot Bond  | 100.54079 | 88.79166  | 100.54079    | 88.58026       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN177           | On 31/03/2013 | Spot Bond  | 100.49424 | 88.79686  | 100.49424    | 88.58554       |                   |            | 0.00  | 0                | 0.00          |
| CLN178           | On 15/04/2014 | Spot Bond  | 100.00000 | 40.91404  | 100.00000    | 40.81492       |                   |            | 0.00  | 0                | 0.00          |
| CLN179           | On 20/03/2016 | Spot Bond  | 100.39213 | 13.28508  | 100.39213    | 13.25242       |                   |            | 0.00  | 0                | 0.00          |
| CLN180           | On 26/05/2013 | Spot Bond  | 100.00000 | 66.66793  | 100.00000    | 66.66792       |                   |            | 0.00  | 0                | 0.00          |
| CLN181           | On 26/05/2013 | Spot Bond  | 100.00000 | 66.66793  | 100.00000    | 66.66792       |                   |            | 0.00  | 0                | 0.00          |
| CLN183           | On 15/06/2016 | Spot Bond  | 100.60029 | 13.89700  | 100.60029    | 13.86278       |                   |            | 0.00  | 0                | 0.00          |
| CLN184           | On 01/07/2021 | Spot Bond  | 102.77141 | 13.25529  | 102.77141    | 13.22545       |                   |            | 0.00  | 0                | 0.00          |
| CLN185           | On 15/06/2016 | Spot Bond  | 100.60029 | 13.89700  | 100.60029    | 13.86278       |                   |            | 0.00  | 0                | 0.00          |
| CLN186           | On 06/07/2016 | Spot Bond  | 100.01323 | 10.78621  | 100.01323    | 10.76008       |                   |            | 0.00  | 0                | 0.00          |
| CLN187           | On 15/06/2014 | Spot Bond  | 100.90290 | 36.03609  | 100.90290    | 35.94712       |                   |            | 0.00  | 0                | 0.00          |
| CLN188           | On 20/06/2014 | Spot Bond  | 100.91909 | 37.62747  | 100.91909    | 37.53456       |                   |            | 0.00  | 0                | 0.00          |
| CLN191           | On 23/08/2016 | Spot Bond  | 106.57524 | 6.91761   | 106.57524    | 6.90156        |                   |            | 0.00  | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  | 99.04734  | 15.12311  | 99.04734     | 15.08679       |                   |            | 0.00  | 0                | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  | 106.47706 | 3.31189   | 106.47706    | 3.30391        |                   |            | 0.00  | 0                | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond  | 100.91984 | 13.63778  | 100.91984    | 13.60703       |                   |            | 0.00  | 0                | 0.00          |
| CLN195           | On 15/06/2014 | Spot Bond  | 101.01820 | 37.60951  | 101.01820    | 37.51656       |                   |            | 0.00  | 0                | 0.00          |
| CLN196           | On 15/06/2016 | Spot Bond  | 100.60029 | 13.89700  | 100.60029    | 13.86278       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN197           | On 15/06/2016 | Spot Bond  | 100.60029 | 13.89700  | 100.60029    | 13.86278       |                   |            | 0.00  | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  | 106.09892 | 3.76376   | 106.09892    | 3.75461        |                   |            | 0.00  | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond  | 106.04227 | 6.99369   | 106.04227    | 6.97670        |                   |            | 0.00  | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond  | 100.61212 | 14.13134  | 100.61212    | 14.09654       |                   |            | 0.00  | 0                | 0.00          |
| CLN205           | On 24/03/2013 | Spot Bond  | 100.32240 | 90.35806  | 100.32240    | 90.13759       |                   |            | 0.00  | 0                | 0.00          |
| CLN209           | On 20/03/2013 | Spot Bond  | 100.39517 | 91.13645  | 100.39517    | 90.91174       |                   |            | 0.00  | 0                | 0.00          |
| CLN210           | On 20/06/2013 | Spot Bond  | 100.47626 | 62.11118  | 100.47626    | 61.95842       |                   |            | 0.00  | 0                | 0.00          |
| CLN211           | On 20/12/2013 | Spot Bond  | 100.57686 | 44.31445  | 100.57686    | 44.20536       |                   |            | 0.00  | 0                | 0.00          |
| CLN213           | On 12/10/2014 | Spot Bond  | 99.98364  | 27.69094  | 99.98364     | 27.62387       |                   |            | 0.00  | 0                | 0.00          |
| CLN214           | On 12/10/2014 | Spot Bond  | 99.98339  | 27.76697  | 99.98339     | 27.69971       |                   |            | 0.00  | 0                | 0.00          |
| CLN215           | On 17/10/2016 | Spot Bond  | 103.62392 | 12.06902  | 103.62392    | 12.04137       |                   |            | 0.00  | 0                | 0.00          |
| CLN216           | On 11/10/2014 | Spot Bond  | 99.99988  | 27.96426  | 99.99988     | 27.89651       |                   |            | 0.00  | 0                | 0.00          |
| CLN217           | On 11/10/2014 | Spot Bond  | 99.99989  | 27.87967  | 99.99989     | 27.81213       |                   |            | 0.00  | 0                | 0.00          |
| CLN219           | On 20/10/2016 | Spot Bond  | 99.79173  | 10.71601  | 99.79173     | 10.69010       |                   |            | 0.00  | 0                | 0.00          |
| CLN220           | On 20/10/2016 | Spot Bond  | 99.80002  | 10.71460  | 99.80002     | 10.68870       |                   |            | 0.00  | 0                | 0.00          |
| CLN221           | On 20/10/2016 | Spot Bond  | 103.81175 | 12.07661  | 103.81175    | 12.04890       |                   |            | 0.00  | 0                | 0.00          |
| CLN222           | On 20/10/2016 | Spot Bond  | 103.81175 | 12.07661  | 103.81175    | 12.04890       |                   |            | 0.00  | 0                | 0.00          |
| CLN223           | On 15/06/2014 | Spot Bond  | 104.34821 | 35.95395  | 104.34821    | 35.86248       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN224           | On 15/06/2014 | Spot Bond  | 107.51178 | 36.59530 | 107.51178 | 36.49970     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN225           | On 09/12/2016 | Spot Bond  | 107.00303 | 14.35225 | 107.00303 | 14.31868     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN226           | On 20/12/2016 | Spot Bond  | 100.43472 | 10.71369 | 100.43472 | 10.68735     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN227           | On 20/12/2016 | Spot Bond  | 100.48341 | 11.65070 | 100.48341 | 11.62204     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN228           | On 14/06/2013 | Spot Bond  | 100.44030 | 61.73526 | 100.44030 | 61.58347     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN229           | On 14/06/2013 | Spot Bond  | 100.44323 | 61.75673 | 100.44323 | 61.60488     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN230           | On 17/01/2015 | Spot Bond  | 99.90043  | 20.44200 | 99.90043  | 20.39252     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN231           | On 17/01/2015 | Spot Bond  | 99.90043  | 20.44200 | 99.90043  | 20.39252     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN232           | On 20/06/2014 | Spot Bond  | 100.94701 | 35.86674 | 100.94701 | 35.79434     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN233           | On 02/02/2013 | Spot Bond  | 101.15359 | 81.95988 | 101.15359 | 81.77687     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN234           | On 19/04/2013 | Spot Bond  | 99.83657  | 85.28486 | 99.83657  | 85.09173     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN235           | On 19/04/2013 | Spot Bond  | 99.83657  | 85.28486 | 99.83657  | 85.09173     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN236           | On 15/06/2016 | Spot Bond  | 100.64882 | 13.31191 | 100.64882 | 13.28511     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN237           | On 14/02/2017 | Spot Bond  | 101.05242 | 8.91909  | 101.05242 | 8.89727      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN238           | On 15/02/2013 | Spot Bond  | 100.93369 | 98.11623 | 100.93369 | 97.85290     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN239           | On 20/03/2017 | Spot Bond  | 100.44136 | 10.52304 | 100.44136 | 10.50189     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN240           | On 24/02/2015 | Spot Bond  | 100.86994 | 22.70206 | 100.86994 | 22.64664     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN241           |        | On 24/02/2017 | Spot Bond |       | 100.93114 | 10.82642     | 100.93114      | 10.79997          |            | 0.00  | 0                | 0.00          |
| CLN242           |        | On 24/02/2019 | Spot Bond |       | 101.19905 | 11.46605     | 101.19905      | 11.44056          |            | 0.00  | 0                | 0.00          |
| CLN243           |        | On 24/02/2019 | Spot Bond |       | 101.19905 | 11.46605     | 101.19905      | 11.44056          |            | 0.00  | 0                | 0.00          |
| CLN244           |        | On 25/02/2015 | Spot Bond |       | 100.81644 | 22.66253     | 100.81644      | 22.60723          |            | 0.00  | 0                | 0.00          |
| CLN245           |        | On 25/02/2015 | Spot Bond |       | 100.81889 | 22.68248     | 100.81889      | 22.62712          |            | 0.00  | 0                | 0.00          |
| CLN246           |        | On 24/02/2017 | Spot Bond |       | 100.84952 | 15.80171     | 100.84952      | 15.76314          |            | 0.00  | 0                | 0.00          |
| CLN247           |        | On 24/02/2017 | Spot Bond |       | 101.47693 | 15.62909     | 101.47693      | 15.59073          |            | 0.00  | 0                | 0.00          |
| CLN248           |        | On 14/03/2015 | Spot Bond |       | 100.47537 | 21.49640     | 100.47537      | 21.44353          |            | 0.00  | 0                | 0.00          |
| CLN249           |        | On 24/02/2017 | Spot Bond |       | 101.44712 | 15.36707     | 101.44712      | 15.32937          |            | 0.00  | 0                | 0.00          |
| CLN250           |        | On 26/03/2015 | Spot Bond |       | 100.26649 | 20.98878     | 100.26649      | 20.93725          |            | 0.00  | 0                | 0.00          |
| CLN251           |        | On 26/03/2015 | Spot Bond |       | 100.26649 | 20.98878     | 100.26649      | 20.93725          |            | 0.00  | 0                | 0.00          |
| CLN252           |        | On 26/03/2015 | Spot Bond |       | 100.26649 | 20.98878     | 100.26649      | 20.93725          |            | 0.00  | 0                | 0.00          |
| CLN253           |        | On 26/03/2015 | Spot Bond |       | 100.26649 | 20.98878     | 100.26649      | 20.93725          |            | 0.00  | 0                | 0.00          |
| CLN254           |        | On 26/03/2015 | Spot Bond |       | 100.26649 | 20.98878     | 100.26649      | 20.93725          |            | 0.00  | 0                | 0.00          |
| CLN255           |        | On 26/03/2015 | Spot Bond |       | 100.27379 | 21.15953     | 100.27379      | 21.10758          |            | 0.00  | 0                | 0.00          |
| CLN256           |        | On 26/03/2017 | Spot Bond |       | 100.28582 | 9.92855      | 100.28582      | 9.90417           |            | 0.00  | 0                | 0.00          |
| CLN257           |        | On 26/03/2017 | Spot Bond |       | 100.28582 | 9.92855      | 100.28582      | 9.90417           |            | 0.00  | 0                | 0.00          |
| CLN258           |        | On 26/03/2017 | Spot Bond |       | 100.28582 | 9.92855      | 100.28582      | 9.90417           |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN259           | On 26/03/2017 | Spot Bond  | 100.28582 | 9.92855  | 100.28582 | 9.90417      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN260           | On 26/03/2017 | Spot Bond  | 100.28582 | 9.92855  | 100.28582 | 9.90417      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN261           | On 26/03/2017 | Spot Bond  | 100.28785 | 9.98244  | 100.28785 | 9.95793      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN262           | On 26/03/2019 | Spot Bond  | 106.98684 | 10.37003 | 106.98684 | 10.34551     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN263           | On 20/06/2014 | Spot Bond  | 100.51194 | 31.34575 | 100.51194 | 31.26863     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN264           | On 18/08/2014 | Spot Bond  | 100.89505 | 29.83914 | 100.89505 | 31.30557     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN265           | On 02/04/2013 | Spot Bond  | 100.15533 | 85.09194 | 100.15533 | 84.83530     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN266           | On 16/03/2014 | Spot Bond  | 100.39498 | 41.82972 | 100.39498 | 41.72691     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN267           | On 16/03/2014 | Spot Bond  | 100.39498 | 41.82972 | 100.39498 | 41.72691     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN268           | On 30/04/2017 | Spot Bond  | 101.37065 | 9.22737  | 101.37065 | 9.19822      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN269           | On 20/06/2017 | Spot Bond  | 100.49989 | 11.14151 | 100.49989 | 11.11410     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN270           | On 24/02/2017 | Spot Bond  | 101.35958 | 14.77778 | 101.35958 | 14.74154     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN271           | On 20/06/2017 | Spot Bond  | 100.58462 | 12.78881 | 100.58462 | 12.75733     |                |                   |            | 0.00  | 0                | 0.00          |
| CLN272           | On 20/06/2017 | Spot Bond  | 100.39320 | 9.27308  | 100.39320 | 9.25028      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN273           | On 20/06/2017 | Spot Bond  | 100.39040 | 9.21803  | 100.39040 | 9.19537      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN274           | On 20/06/2017 | Spot Bond  | 100.40357 | 9.27180  | 100.40357 | 9.24900      |                |                   |            | 0.00  | 0                | 0.00          |
| CLN275           | On 22/05/2017 | Spot Bond  | 100.91562 | 9.04504  | 100.91562 | 9.01657      |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN276           | On 24/05/2017 | Spot Bond  | 101.06552 | 10.49826  | 101.06552    | 10.46518       |                   |            | 0.00  | 0                | 0.00          |
| CLN277           | On 25/05/2017 | Spot Bond  | 100.99983 | 10.47419  | 100.99983    | 10.44121       |                   |            | 0.00  | 0                | 0.00          |
| CLN278           | On 20/06/2017 | Spot Bond  | 100.40244 | 9.24978   | 100.40244    | 9.22704        |                   |            | 0.00  | 0                | 0.00          |
| CLN279           | On 20/06/2015 | Spot Bond  | 100.54373 | 19.46174  | 100.54373    | 19.41385       |                   |            | 0.00  | 0                | 0.00          |
| CLN280           | On 07/06/2017 | Spot Bond  | 100.65226 | 8.95980   | 100.65226    | 8.93137        |                   |            | 0.00  | 0                | 0.00          |
| CLN281           | On 21/06/2015 | Spot Bond  | 100.36006 | 15.87535  | 100.36006    | 15.82509       |                   |            | 0.00  | 0                | 0.00          |
| CLN282           | On 27/06/2015 | Spot Bond  | 100.24531 | 17.60212  | 100.24531    | 17.54645       |                   |            | 0.00  | 0                | 0.00          |
| CLN283           | On 20/09/2015 | Spot Bond  | 100.37919 | 16.10255  | 100.37919    | 16.05155       |                   |            | 0.00  | 0                | 0.00          |
| CLN284           | On 20/06/2017 | Spot Bond  | 100.44355 | 9.51322   | 100.44355    | 9.48307        |                   |            | 0.00  | 0                | 0.00          |
| CLN285           | On 20/06/2017 | Spot Bond  | 100.44355 | 9.51322   | 100.44355    | 9.48307        |                   |            | 0.00  | 0                | 0.00          |
| CLN286           | On 20/06/2017 | Spot Bond  | 100.44355 | 9.51322   | 100.44355    | 9.48307        |                   |            | 0.00  | 0                | 0.00          |
| CLN287           | On 20/06/2017 | Spot Bond  | 100.44355 | 9.51322   | 100.44355    | 9.48307        |                   |            | 0.00  | 0                | 0.00          |
| CLN288           | On 10/08/2017 | Spot Bond  | 101.18342 | 9.10148   | 101.18342    | 9.06107        |                   |            | 0.00  | 0                | 0.00          |
| CLN289           | On 30/08/2017 | Spot Bond  | 100.81012 | 11.58217  | 100.81012    | 11.53090       |                   |            | 0.00  | 0                | 0.00          |
| CLN290           | On 26/06/2017 | Spot Bond  | 100.17296 | 2.05191   | 100.17296    | 2.04202        |                   |            | 0.00  | 0                | 0.00          |
| CLN291           | On 26/06/2017 | Spot Bond  | 100.17296 | 2.05191   | 100.17296    | 2.04202        |                   |            | 0.00  | 0                | 0.00          |
| CLN292           | On 26/06/2017 | Spot Bond  | 100.17084 | 2.05205   | 100.17084    | 2.04216        |                   |            | 0.00  | 0                | 0.00          |
| CLN293           | On 30/06/2017 | Spot Bond  | 100.14936 | 2.02791   | 100.14936    | 2.01857        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN294           | On 26/06/2017 | Spot Bond  | 100.14949 | 2.04772   | 100.14949    | 2.03773        |                   |            | 0.00  | 0                | 0.00          |
| CLN295           | On 30/06/2017 | Spot Bond  | 100.15029 | 2.03161   | 100.15029    | 2.02216        |                   |            | 0.00  | 0                | 0.00          |
| CLN296           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.33977   | 100.00000    | 1.33156        |                   |            | 0.00  | 0                | 0.00          |
| CLN297           | On 30/06/2017 | Spot Bond  | 100.00000 | 1.95317   | 100.00000    | 1.94264        |                   |            | 0.00  | 0                | 0.00          |
| CLN298           | On 30/06/2017 | Spot Bond  | 100.00000 | 1.95632   | 100.00000    | 1.94563        |                   |            | 0.00  | 0                | 0.00          |
| CLN299           | On 30/06/2017 | Spot Bond  | 100.00000 | 1.91634   | 100.00000    | 1.90511        |                   |            | 0.00  | 0                | 0.00          |
| CLN300           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.24186   | 100.00000    | 1.23202        |                   |            | 0.00  | 0                | 0.00          |
| CLN301           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.73415   | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| CLN39            | On 07/02/2016 | Spot Bond  | 100.00000 | 20.68063  | 100.00000    | 20.63511       |                   |            | 0.00  | 0                | 0.00          |
| CLN40            | On 07/02/2016 | Spot Bond  | 100.00000 | 20.68063  | 100.00000    | 20.63511       |                   |            | 0.00  | 0                | 0.00          |
| CLN42            | On 18/04/2028 | Spot Bond  | 34.94295  | 0.69209   | 34.94295     | 0.69148        |                   |            | 0.00  | 0                | 0.00          |
| CLN44            | On 31/03/2013 | Spot Bond  | 154.47129 | 63.21063  | 154.47129    | 63.04441       |                   |            | 0.00  | 0                | 0.00          |
| CLN46            | On 07/03/2013 | Spot Bond  | 100.53703 | 93.89771  | 100.53703    | 93.65821       |                   |            | 0.00  | 0                | 0.00          |
| CLN47            | On 07/03/2013 | Spot Bond  | 100.53241 | 93.88646  | 100.53241    | 93.64700       |                   |            | 0.00  | 0                | 0.00          |
| CLN48            | On 07/03/2013 | Spot Bond  | 100.00000 | 117.05641 | 100.00000    | 116.80565      |                   |            | 0.00  | 0                | 0.00          |
| CLN49            | On 31/03/2013 | Spot Bond  | 154.29358 | 96.71700  | 154.29358    | 96.45509       |                   |            | 0.00  | 0                | 0.00          |
| CLN50            | On 07/03/2013 | Spot Bond  | 100.52779 | 93.87521  | 100.52779    | 93.63578       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| CLN51            | On 07/03/2013 | Spot Bond  | 152.83040 | 67.66141  | 152.83040    | 67.47285       |                   |            | 0.00  | 0                | 0.00          |
| CLN52            | On 30/04/2013 | Spot Bond  | 101.20452 | 82.63417  | 101.20452    | 82.44955       |                   |            | 0.00  | 0                | 0.00          |
| CLN54            | On 30/04/2013 | Spot Bond  | 101.20452 | 82.63417  | 101.20452    | 82.44955       |                   |            | 0.00  | 0                | 0.00          |
| CLN55            | On 18/04/2028 | Spot Bond  | 156.76383 | 4.97204   | 156.76383    | 4.95421        |                   |            | 0.00  | 0                | 0.00          |
| CLN56            | On 30/04/2013 | Spot Bond  | 94.77223  | 71.91582  | 94.77223     | 71.78720       |                   |            | 0.00  | 0                | 0.00          |
| CLN57            | On 30/04/2013 | Spot Bond  | 97.02201  | 71.39736  | 97.02201     | 71.26760       |                   |            | 0.00  | 0                | 0.00          |
| CLN58            | On 07/03/2013 | Spot Bond  | 100.53241 | 93.88646  | 100.53241    | 93.64700       |                   |            | 0.00  | 0                | 0.00          |
| CLN59            | On 07/03/2013 | Spot Bond  | 100.53241 | 93.88646  | 100.53241    | 93.64700       |                   |            | 0.00  | 0                | 0.00          |
| CLN61            | On 02/03/2028 | Spot Bond  | 100.00000 | 15.16229  | 100.00000    | 15.12515       |                   |            | 0.00  | 0                | 0.00          |
| CLN71            | On 02/03/2028 | Spot Bond  | 100.00000 | 0.00040   | 100.00000    | 0.00040        |                   |            | 0.00  | 0                | 0.00          |
| CLN72            | On 02/03/2028 | Spot Bond  | 100.00000 | 0.00040   | 100.00000    | 0.00040        |                   |            | 0.00  | 0                | 0.00          |
| CLN78            | On 19/04/2013 | Spot Bond  | 101.10498 | 72.32493  | 101.10498    | 72.18690       |                   |            | 0.00  | 0                | 0.00          |
| CLN81            | On 18/04/2028 | Spot Bond  | 120.49629 | 7.11566   | 120.49629    | 7.09724        |                   |            | 0.00  | 0                | 0.00          |
| CLN88            | On 28/04/2028 | Spot Bond  | 134.98268 | 0.00018   | 134.98268    | 0.00018        |                   |            | 0.00  | 0                | 0.00          |
| CLN89            | On 02/03/2028 | Spot Bond  | 135.23863 | 0.00020   | 135.23863    | 0.00020        |                   |            | 0.00  | 0                | 0.00          |
| CLNF01           | On 20/10/2015 | Spot Bond  | 78.86322  | 18.01282  | 78.86322     | 17.98415       |                   |            | 0.00  | 0                | 0.00          |
| CLNF02           | On 20/10/2015 | Spot Bond  | 78.68249  | 18.06659  | 78.68249     | 18.03788       |                   |            | 0.00  | 0                | 0.00          |
| CLNF03           | On 10/10/2016 | Spot Bond  | 100.01914 | 11.40554  | 100.01914    | 11.37790       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|----------------|
| CLNF04           | On 10/10/2016 | Spot Bond  | 100.01914 | 11.40554  | 100.01914    | 11.37790       |                   |                    | 0.00      | 0                | 0.00           |
| CLNF05           | On 20/09/2016 | Spot Bond  | 100.44036 | 12.13069  | 100.44036    | 12.10086       |                   |                    | 0.00      | 0                | 0.00           |
| CLNF06           | On 20/12/2016 | Spot Bond  | 100.40864 | 10.22320  | 100.40864    | 10.19808       |                   |                    | 0.00      | 0                | 0.00           |
| CLNF07           | On 20/06/2017 | Spot Bond  | 100.41492 | 9.49192   | 100.41492    | 9.46859        |                   |                    | 0.00      | 0                | 0.00           |
| CLNF08           | On 10/07/2013 | Spot Bond  | 100.01997 | 58.75896  | 100.01997    | 58.57548       |                   |                    | 0.00      | 0                | 0.00           |
| CLNF09           | On 20/06/2017 | Spot Bond  | 100.41000 | 9.60329   | 100.41000    | 9.57969        |                   |                    | 0.00      | 0                | 0.00           |
| CLNF10           | On 24/07/2017 | Spot Bond  | 101.50812 | 9.09290   | 101.50812    | 9.05242        |                   |                    | 0.00      | 0                | 0.00           |
| COJ02            | On 15/09/2016 | Spot Bond  | 109.94659 | 15.38928  | 109.94659    | 15.35208       |                   |                    | 0.00      | 0                | 0.00           |
| COJ03            | On 26/04/2013 | Spot Bond  | 106.29178 | 70.26795  | 106.29178    | 70.13107       |                   |                    | 0.00      | 0                | 0.00           |
| COJ04            | On 05/06/2018 | Spot Bond  | 106.25789 | 12.97149  | 106.25789    | 12.94132       |                   | 371,902,615,000.00 | 3,500,000 | 3,510,000.00     |                |
| COJ05            | On 05/06/2023 | Spot Bond  | 122.59946 | 14.96768  | 122.59946    | 14.92864       |                   |                    | 0.00      | 0                | 339,547,000.00 |
| COJ06            | On 09/12/2015 | Spot Bond  | 112.90836 | 19.60684  | 112.90836    | 19.55895       |                   |                    | 0.00      | 0                | 30,100,000.00  |
| COJ07            | On 23/03/2021 | Spot Bond  | 111.62273 | 10.86350  | 111.62273    | 10.83691       |                   |                    | 0.00      | 0                | 0.00           |
| COJ10C           | On 18/01/2013 | Spot Bond  | 100.00000 | 88.62342  | 100.00000    | 88.42062       |                   |                    | 0.00      | 0                | 0.00           |
| COJ12C           | On 17/02/2013 | Spot Bond  | 5.86800   | 104.17605 | 5.86800      | 104.15956      |                   |                    | 0.00      | 0                | 0.00           |
| CPL002           | On 29/11/2014 | Spot Bond  | 100.79434 | 22.57154  | 100.79434    | 22.51648       |                   |                    | 0.00      | 0                | 0.00           |
| CPL003           | On 28/02/2017 | Spot Bond  | 100.83040 | 10.50440  | 100.83040    | 10.47877       |                   |                    | 0.00      | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| CPL005           | On 01/03/2015 | Spot Bond  | 100.70290 | 22.47482  | 100.70290    | 22.41943       |                   |                    | 0.00      | 0                | 0.00          |
| CPL007           | On 01/08/2015 | Spot Bond  | 101.26682 | 14.86279  | 101.26682    | 14.79675       |                   |                    | 0.00      | 0                | 0.00          |
| CPL008           | On 27/11/2012 | Spot Bond  | 100.65651 | 95.02122  | 100.65651    | 94.77287       |                   | 603,939,060,000.00 | 6,000,000 | 3,000,000.00     |               |
| CPL009           | On 07/12/2012 | Spot Bond  | 100.45141 | 95.06991  | 100.45141    | 94.82822       |                   |                    | 0.00      | 0                | 0.00          |
| DENG28           | On 12/02/2013 | Spot Bond  | 100.00000 | 79.17570  | 100.00000    | 79.00433       |                   |                    | 0.00      | 0                | 0.00          |
| DENG31           | On 02/04/2013 | Spot Bond  | 100.00000 | 73.56718  | 100.00000    | 73.42321       |                   |                    | 0.00      | 0                | 0.00          |
| DENG41           | On 28/01/2013 | Spot Bond  | 100.18699 | 81.81078  | 100.18699    | 81.62748       |                   |                    | 0.00      | 0                | 0.00          |
| DENG42           | On 03/04/2013 | Spot Bond  | 100.13300 | 75.25283  | 100.13300    | 75.10571       |                   |                    | 0.00      | 0                | 0.00          |
| DRD03            | On 02/07/2014 | Spot Bond  | 100.21016 | 42.54981  | 100.21016    | 42.36238       |                   |                    | 0.00      | 0                | 0.00          |
| DRD04            | On 03/07/2015 | Spot Bond  | 100.22082 | 21.00090  | 100.22082    | 20.90838       |                   |                    | 0.00      | 0                | 0.00          |
| DRD05            | On 03/10/2013 | Spot Bond  | 100.19483 | 57.93650  | 100.19483    | 57.68132       |                   |                    | 0.00      | 0                | 0.00          |
| DV13             | On 25/08/2013 | Spot Bond  | 104.31041 | 57.75479  | 104.31041    | 57.62319       |                   |                    | 0.00      | 0                | 0.00          |
| DV21             | On 15/06/2016 | Spot Bond  | 133.09009 | 19.18309  | 133.09009    | 19.12969       |                   |                    | 0.00      | 0                | 14,300,000.00 |
| DV22             | On 07/02/2020 | Spot Bond  | 111.95336 | 10.71321  | 111.95336    | 10.68736       |                   | 41,466,181,103.68  | 370,388   | 77,415,388.00    |               |
| DV23             | On 27/02/2023 | Spot Bond  | 110.94098 | 10.74871  | 110.94098    | 10.72296       |                   | 59,630,222,045.10  | 537,495   | 135,682,495.00   |               |
| E170             | On 01/08/2020 | Spot Bond  | 142.91138 | 12.64726  | 142.91138    | 12.61026       |                   | 710,984,115,500.00 | 4,975,000 | 27,775,000.00    |               |
| EDC01            | On 04/04/2016 | Spot Bond  | 101.79146 | 17.21199  | 101.79146    | 17.16962       |                   |                    | 0.00      | 0                | 0.00          |
| EFC01            | On 31/08/2014 | Spot Bond  | 100.97946 | 25.26587  | 100.97946    | 25.18545       |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| EFC02            | On 31/08/2015 | Spot Bond  | 101.06163 | 10.56435  | 101.06163 | 101.06163    | 10.53070       |                   |            | 0.00  | 0                | 0.00          |
| EFC03            | On 31/08/2016 | Spot Bond  | 101.11630 | 4.41507   | 101.11630 | 101.11630    | 4.40100        |                   |            | 0.00  | 0                | 0.00          |
| EFC04            | On 31/08/2017 | Spot Bond  | 101.17092 | 1.84365   | 101.17092 | 101.17092    | 1.83777        |                   |            | 0.00  | 0                | 0.00          |
| EL15             | On 29/06/2015 | Spot Bond  | 126.54006 | 12.58025  | 126.54006 | 126.54006    | 12.54558       |                   |            | 0.00  | 0                | 40,000,000.00 |
| EL28             | On 02/05/2028 | Spot Bond  | 1.77000   | 113.63353 | 1.77000   | 1.77000      | 113.61882      |                   |            | 0.00  | 0                | 52,200,000.00 |
| EMM01            | On 28/07/2020 | Spot Bond  | 111.69838 | 12.21547  | 111.69838 | 111.69838    | 12.18604       |                   |            | 0.00  | 0                | 0.00          |
| EMM02            | On 11/03/2021 | Spot Bond  | 112.15374 | 11.07778  | 112.15374 | 112.15374    | 11.05057       |                   |            | 0.00  | 0                | 0.00          |
| EMM03            | On 04/05/2024 | Spot Bond  | 106.65311 | 9.51742   | 106.65311 | 106.65311    | 9.49497        |                   |            | 0.00  | 0                | 0.00          |
| EPF001           | On 19/08/2015 | Spot Bond  | 100.93077 | 17.42240  | 100.93077 | 100.93077    | 17.37984       |                   |            | 0.00  | 0                | 0.00          |
| EPFC01           | On 16/11/2012 | Spot Bond  | 100.81699 | 97.83809  | 100.81699 | 100.81699    | 97.57440       |                   |            | 0.00  | 0                | 0.00          |
| EPFC02           | On 07/11/2013 | Spot Bond  | 100.00000 | 41.79435  | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00  | 0                | 0.00          |
| EQ180U           | On 13/11/2012 | Spot Bond  | 100.00000 | 98.64865  | 100.00000 | 100.00000    | 98.38275       |                   |            | 0.00  | 0                | 0.00          |
| EQ181U           | On 03/12/2012 | Spot Bond  | 100.00000 | 96.14240  | 100.00000 | 100.00000    | 95.89651       |                   |            | 0.00  | 0                | 0.00          |
| EQ182U           | On 11/12/2012 | Spot Bond  | 100.00000 | 91.70854  | 100.00000 | 100.00000    | 91.47870       |                   |            | 0.00  | 0                | 0.00          |
| EQ183U           | On 24/01/2013 | Spot Bond  | 100.00000 | 82.57919  | 100.00000 | 100.00000    | 82.39278       |                   |            | 0.00  | 0                | 0.00          |
| EQS01            | On 18/11/2014 | Spot Bond  | 126.47802 | 20.98384  | 126.47802 | 126.47802    | 24.81427       |                   |            | 0.00  | 0                | 0.00          |
| EQS02            | On 01/07/2015 | Spot Bond  | 109.43400 | 24.82257  | 109.43400 | 109.43400    | 24.76377       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-------|------------------|----------------|
| EQS04            | On 22/09/2015 | Spot Bond  | 107.25989 | 18.12806  | 107.25989    | 18.08080       |                   |                    | 0.00  | 0                | 0.00           |
| EQS05            | On 25/04/2017 | Spot Bond  | 101.66692 | 10.16778  | 101.66692    | 10.13557       |                   |                    | 0.00  | 0                | 70,000,000.00  |
| ERS3A7           | On 17/11/2012 | Spot Bond  | 101.08827 | 97.56803  | 101.08827    | 97.30509       |                   |                    | 0.00  | 0                | 0.00           |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 101.14823 | 22.23182  | 101.14823    | 22.17741       |                   |                    | 0.00  | 0                | 0.00           |
| ERS3B1           | On 17/11/2012 | Spot Bond  | 101.26753 | 97.56382  | 101.26753    | 97.30045       |                   |                    | 0.00  | 0                | 0.00           |
| ERS3B2           | On 17/08/2014 | Spot Bond  | 101.05103 | 30.29035  | 101.05103    | 30.21627       |                   |                    | 0.00  | 0                | 0.00           |
| ERS3C1           | On 17/11/2012 | Spot Bond  | 101.34215 | 97.56207  | 101.34215    | 97.29851       |                   |                    | 0.00  | 0                | 0.00           |
| ERS3C2           | On 17/08/2014 | Spot Bond  | 101.17066 | 30.82355  | 101.17066    | 30.74810       |                   |                    | 0.00  | 0                | 0.00           |
| ERSA10           | On 17/08/2013 | Spot Bond  | 100.93125 | 64.52531  | 100.93125    | 64.36770       |                   |                    | 0.00  | 0                | 0.00           |
| ERSA11           | On 17/08/2014 | Spot Bond  | 100.96871 | 29.92336  | 100.96871    | 29.85024       |                   |                    | 0.00  | 0                | 0.00           |
| ERSA12           | On 17/08/2015 | Spot Bond  | 100.99870 | 15.99391  | 100.99870    | 15.95482       |                   |                    | 0.00  | 0                | 0.00           |
| ERSA13           | On 17/08/2013 | Spot Bond  | 100.93575 | 64.53464  | 100.93575    | 64.37700       |                   |                    | 0.00  | 0                | 0.00           |
| ES15             | On 30/08/2015 | Spot Bond  | 105.94219 | 17.13297  | 105.94219    | 17.09300       |                   | 140,373,401,750.00 |       | 1,325,000        | 63,075,000.00  |
| ES18             | On 20/04/2018 | Spot Bond  | 111.43974 | 9.42888   | 111.43974    | 9.40595        |                   | 257,631,071,401.08 |       | 2,311,842        | 583,659,000.00 |
| ES23             | On 25/01/2023 | Spot Bond  | 117.73441 | 11.09662  | 117.73441    | 11.06873       |                   | 509,383,222,913.45 |       | 4,326,545        | 263,700,545.00 |
| ES26             | On 02/04/2026 | Spot Bond  | 95.26383  | 8.92208   | 95.26383     | 8.90301        |                   | 470,482,239,872.07 |       | 4,938,729        | 45,442,000.00  |
| ES33             | On 15/09/2033 | Spot Bond  | 9.05500   | 86.63817  | 9.04500      | 86.69950       |                   | 41,088,266,815.00  |       | 4,537,633        | 509,992,000.00 |
| FIFB01           | On 24/08/2015 | Spot Bond  | 100.85636 | 20.62896  | 100.85636    | 20.53761       |                   |                    | 0.00  | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| FIFC02           | On 14/12/2012 | Spot Bond  | 100.35540 | 93.45251  | 100.35540    | 93.21929       |                   |                      | 0.00       | 0                | 0.00          |
| FIFC03           | On 09/10/2013 | Spot Bond  | 100.00000 | 44.32176  | 100.00000    | 43.98908       |                   | 6,000,000,000,000.00 | 60,000,000 | 30,000,000.00    |               |
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 | 10.38109  | 100.00000    | 10.35594       |                   |                      | 0.00       | 0                | 0.00          |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 | 10.10208  | 100.00000    | 10.07760       |                   |                      | 0.00       | 0                | 0.00          |
| FR2A3C           | On 15/08/2013 | Spot Bond  | 101.07344 | 66.72805  | 101.07344    | 66.56485       |                   |                      | 0.00       | 0                | 0.00          |
| FR2B3C           | On 15/08/2013 | Spot Bond  | 101.11222 | 66.86732  | 101.11222    | 66.70372       |                   |                      | 0.00       | 0                | 0.00          |
| FR2C3C           | On 15/08/2013 | Spot Bond  | 101.23627 | 67.31286  | 101.23627    | 67.14799       |                   |                      | 0.00       | 0                | 0.00          |
| FR2D3D           | On 15/08/2013 | Spot Bond  | 101.30601 | 67.56340  | 101.30601    | 67.39781       |                   |                      | 0.00       | 0                | 0.00          |
| FRB03            | On 15/09/2014 | Spot Bond  | 105.15565 | 28.84755  | 105.15565    | 28.78029       |                   |                      | 0.00       | 0                | 16,946,000.00 |
| FRB05            | On 21/12/2018 | Spot Bond  | 103.15112 | 11.89322  | 103.15112    | 11.86622       |                   |                      | 0.00       | 0                | 0.00          |
| FRB06            | On 05/11/2012 | Spot Bond  | 101.02281 | 80.97936  | 101.02281    | 80.97936       |                   |                      | 0.00       | 0                | 0.00          |
| FRB07            | On 06/12/2012 | Spot Bond  | 100.55742 | 94.16720  | 100.55742    | 93.92697       |                   |                      | 0.00       | 0                | 0.00          |
| FRB08            | On 10/06/2016 | Spot Bond  | 100.49836 | 10.42323  | 100.49836    | 10.39759       |                   |                      | 0.00       | 0                | 0.00          |
| FRB09            | On 10/06/2017 | Spot Bond  | 100.49830 | 8.18651   | 100.49830    | 8.16637        |                   |                      | 0.00       | 0                | 0.00          |
| FRB10            | On 25/01/2017 | Spot Bond  | 101.51768 | 9.27261   | 101.51768    | 9.24984        |                   |                      | 0.00       | 0                | 0.00          |
| FRBC21           | On 21/12/2018 | Spot Bond  | 111.84945 | 15.46008  | 111.84945    | 15.42259       |                   |                      | 0.00       | 0                | 20,000.00     |
| FRBC22           | On 21/12/2018 | Spot Bond  | 100.44644 | 9.42990   | 100.44644    | 9.40670        |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRBI01           | On 30/06/2014 | Spot Bond  | 100.00000 | 47.10807 | 100.00000 | 47.00059     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI04           | On 31/03/2013 | Spot Bond  | 211.83970 | 56.35408 | 211.83970 | 56.17591     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI07           | On 07/07/2013 | Spot Bond  | 105.16707 | 62.81735 | 105.16707 | 62.67326     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI22           | On 31/01/2022 | Spot Bond  | 121.95151 | 3.26641  | 121.95151 | 3.25772      |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI23           | On 07/12/2023 | Spot Bond  | 266.05149 | 4.21288  | 266.05149 | 4.19344      |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI28           | On 31/03/2028 | Spot Bond  | 145.44748 | 2.00969  | 145.44748 | 2.00366      |                |                   |            | 0.00  | 0                | 0.00          |
| FRBI33           | On 07/12/2033 | Spot Bond  | 186.40405 | 3.22145  | 186.40405 | 3.20987      |                |                   |            | 0.00  | 0                | 0.00          |
| FRBN04           | On 15/09/2015 | Spot Bond  | 118.97136 | 19.23499 | 118.97136 | 19.18545     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBN06           | On 15/09/2015 | Spot Bond  | 100.00000 | 23.80640 | 100.00000 | 23.75313     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBN07           | On 15/09/2015 | Spot Bond  | 100.00000 | 23.80640 | 100.00000 | 23.75313     |                |                   |            | 0.00  | 0                | 0.00          |
| FRBZ01           | On 30/11/2020 | Spot Bond  | 51.72712  | 3.47225  | 51.72712  | 3.46829      |                |                   |            | 0.00  | 0                | 0.00          |
| FRBZ02           | On 28/10/2024 | Spot Bond  | 32.59207  | 3.41572  | 32.59207  | 3.41308      |                |                   |            | 0.00  | 0                | 0.00          |
| FRBZ03           | On 10/12/2024 | Spot Bond  | 31.38364  | 3.69097  | 31.38364  | 3.68822      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC04            | On 03/06/2014 | Spot Bond  | 103.71290 | 38.62228 | 103.71290 | 38.53420     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC08            | On 29/04/2013 | Spot Bond  | 101.43171 | 83.01786 | 101.43171 | 82.83163     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC101           | On 24/02/2017 | Spot Bond  | 101.42118 | 15.13914 | 101.42118 | 15.10200     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC103           | On 20/03/2014 | Spot Bond  | 100.70350 | 45.65271 | 100.70350 | 45.56075     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC104           | On 20/03/2014 | Spot Bond  | 100.43778 | 42.30888 | 100.43778 | 42.22385     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC105           | On 24/02/2017 | Spot Bond  | 101.37968 | 14.77427  | 101.37968    | 14.73804       |                   |            | 0.00  | 0                | 0.00          |
| FRC106           | On 24/02/2017 | Spot Bond  | 101.37968 | 14.77427  | 101.37968    | 14.73804       |                   |            | 0.00  | 0                | 0.00          |
| FRC107           | On 03/06/2021 | Spot Bond  | 100.95684 | 10.90320  | 100.95684    | 10.87627       |                   |            | 0.00  | 0                | 0.00          |
| FRC108           | On 24/02/2017 | Spot Bond  | 101.35502 | 14.55752  | 101.35502    | 14.52183       |                   |            | 0.00  | 0                | 0.00          |
| FRC109           | On 20/06/2017 | Spot Bond  | 100.49706 | 11.08655  | 100.49706    | 11.05928       |                   |            | 0.00  | 0                | 0.00          |
| FRC11            | On 26/05/2013 | Spot Bond  | 100.81157 | 64.84611  | 100.81157    | 64.68788       |                   |            | 0.00  | 0                | 0.00          |
| FRC110           | On 15/06/2016 | Spot Bond  | 100.62812 | 14.36304  | 100.62812    | 14.32767       |                   |            | 0.00  | 0                | 0.00          |
| FRC112           | On 20/06/2017 | Spot Bond  | 100.42343 | 9.65697   | 100.42343    | 9.63323        |                   |            | 0.00  | 0                | 0.00          |
| FRC113           | On 20/06/2017 | Spot Bond  | 100.46990 | 10.55892  | 100.46990    | 10.53295       |                   |            | 0.00  | 0                | 0.00          |
| FRC114           | On 20/06/2014 | Spot Bond  | 100.53541 | 31.90645  | 100.53541    | 31.82793       |                   |            | 0.00  | 0                | 0.00          |
| FRC115           | On 20/06/2017 | Spot Bond  | 98.00000  | 9.06158   | 98.00000     | 9.03142        |                   |            | 0.00  | 0                | 0.00          |
| FRC116           | On 20/06/2017 | Spot Bond  | 100.00000 | 9.30267   | 100.00000    | 9.26739        |                   |            | 0.00  | 0                | 0.00          |
| FRC117           | On 15/06/2016 | Spot Bond  | 100.61842 | 14.20049  | 100.61842    | 14.16552       |                   |            | 0.00  | 0                | 0.00          |
| FRC118           | On 20/06/2017 | Spot Bond  | 100.45750 | 10.53842  | 100.45750    | 10.51251       |                   |            | 0.00  | 0                | 0.00          |
| FRC119           | On 20/06/2017 | Spot Bond  | 100.56313 | 12.62615  | 100.56313    | 12.59507       |                   |            | 0.00  | 0                | 0.00          |
| FRC120           | On 20/06/2017 | Spot Bond  | 100.61014 | 13.55898  | 100.61014    | 13.52559       |                   |            | 0.00  | 0                | 0.00          |
| FRC121           | On 20/06/2017 | Spot Bond  | 100.43349 | 10.06545  | 100.43349    | 10.04070       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC122           | On 20/06/2017 | Spot Bond  | 100.51033 | 11.36141  | 100.51033    | 11.33345       |                   |            | 0.00  | 0                | 0.00          |
| FRC123           | On 20/06/2017 | Spot Bond  | 100.67570 | 14.86377  | 100.67570    | 14.82714       |                   |            | 0.00  | 0                | 0.00          |
| FRC124           | On 20/06/2017 | Spot Bond  | 100.44913 | 9.61137   | 100.44913    | 9.58092        |                   |            | 0.00  | 0                | 0.00          |
| FRC125           | On 20/09/2017 | Spot Bond  | 100.00000 | 7.42139   | 100.00000    | 7.38949        |                   |            | 0.00  | 0                | 0.00          |
| FRC126           | On 20/09/2017 | Spot Bond  | 100.53319 | 11.09233  | 100.53319    | 11.05715       |                   |            | 0.00  | 0                | 0.00          |
| FRC127           | On 20/09/2017 | Spot Bond  | 100.63883 | 12.96241  | 100.63883    | 12.92128       |                   |            | 0.00  | 0                | 0.00          |
| FRC128           | On 20/09/2017 | Spot Bond  | 100.48091 | 10.17066  | 100.48091    | 10.13843       |                   |            | 0.00  | 0                | 0.00          |
| FRC129           | On 20/09/2017 | Spot Bond  | 100.51430 | 10.75905  | 100.51430    | 10.72494       |                   |            | 0.00  | 0                | 0.00          |
| FRC130           | On 20/09/2017 | Spot Bond  | 100.60627 | 12.38511  | 100.60627    | 12.34582       |                   |            | 0.00  | 0                | 0.00          |
| FRC131           | On 20/09/2017 | Spot Bond  | 100.56147 | 11.59201  | 100.56147    | 11.55525       |                   |            | 0.00  | 0                | 0.00          |
| FRC132           | On 20/09/2017 | Spot Bond  | 100.63331 | 12.86459  | 100.63331    | 12.82376       |                   |            | 0.00  | 0                | 0.00          |
| FRC133           | On 20/09/2017 | Spot Bond  | 100.67296 | 13.56870  | 100.67296    | 13.52563       |                   |            | 0.00  | 0                | 0.00          |
| FRC134           | On 20/09/2017 | Spot Bond  | 100.60461 | 12.35575  | 100.60461    | 12.31655       |                   |            | 0.00  | 0                | 0.00          |
| FRC135           | On 20/09/2017 | Spot Bond  | 100.58527 | 12.50699  | 100.58527    | 12.46732       |                   |            | 0.00  | 0                | 0.00          |
| FRC136           | On 20/09/2017 | Spot Bond  | 100.52263 | 10.90610  | 100.52263    | 10.87152       |                   |            | 0.00  | 0                | 0.00          |
| FRC137           | On 20/09/2017 | Spot Bond  | 100.51264 | 11.22385  | 100.51264    | 11.18826       |                   |            | 0.00  | 0                | 0.00          |
| FRC138           | On 20/09/2017 | Spot Bond  | 100.64764 | 13.11891  | 100.64764    | 13.07727       |                   |            | 0.00  | 0                | 0.00          |
| FRC139           | On 20/09/2017 | Spot Bond  | 100.63938 | 12.97219  | 100.63938    | 12.93102       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC140           | On 20/09/2017 | Spot Bond  | 100.61676 | 12.57106  | 100.61676    | 12.53117       |                   |            | 0.00  | 0                | 0.00          |
| FRC141           | On 20/09/2017 | Spot Bond  | 100.64874 | 13.13847  | 100.64874    | 13.09677       |                   |            | 0.00  | 0                | 0.00          |
| FRC142           | On 20/09/2017 | Spot Bond  | 100.54761 | 11.34710  | 100.54761    | 11.31111       |                   |            | 0.00  | 0                | 0.00          |
| FRC143           | On 20/09/2017 | Spot Bond  | 100.48314 | 10.20990  | 100.48314    | 10.17754       |                   |            | 0.00  | 0                | 0.00          |
| FRC144           | On 20/09/2017 | Spot Bond  | 100.40273 | 8.79639   | 100.40273    | 8.76853        |                   |            | 0.00  | 0                | 0.00          |
| FRC145           | On 20/09/2017 | Spot Bond  | 100.68010 | 13.69578  | 100.68010    | 13.65230       |                   |            | 0.00  | 0                | 0.00          |
| FRC146           | On 20/09/2014 | Spot Bond  | 100.48314 | 30.41417  | 100.48314    | 30.31777       |                   |            | 0.00  | 0                | 0.00          |
| FRC147           | On 20/09/2015 | Spot Bond  | 100.54650 | 18.77971  | 100.54650    | 18.72015       |                   |            | 0.00  | 0                | 0.00          |
| FRC148           | On 24/02/2017 | Spot Bond  | 101.08864 | 3.51262   | 101.08864    | 3.49595        |                   |            | 0.00  | 0                | 0.00          |
| FRC149           | On 20/09/2015 | Spot Bond  | 100.52041 | 10.01843  | 100.52041    | 9.98667        |                   |            | 0.00  | 0                | 0.00          |
| FRC150           | On 20/09/2017 | Spot Bond  | 100.44745 | 1.77372   | 100.44745    | 1.76810        |                   |            | 0.00  | 0                | 0.00          |
| FRC151           | On 20/09/2017 | Spot Bond  | 98.00000  | 1.77874   | 98.00000     | 1.76621        |                   |            | 0.00  | 0                | 0.00          |
| FRC152           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.36889   | 100.00000    | 1.36120        |                   |            | 0.00  | 0                | 0.00          |
| FRC153           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.36889   | 100.00000    | 1.36120        |                   |            | 0.00  | 0                | 0.00          |
| FRC154           | On 20/12/2017 | Spot Bond  | 100.00000 | 1.29292   | 100.00000    | 1.28392        |                   |            | 0.00  | 0                | 0.00          |
| FRC17            | On 03/06/2014 | Spot Bond  | 103.88434 | 39.21235  | 103.88434    | 39.12281       |                   |            | 0.00  | 0                | 0.00          |
| FRC29            | On 22/07/2014 | Spot Bond  | 101.69803 | 27.65373  | 101.69803    | 27.58573       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC37            | On 20/06/2015 | Spot Bond  | 100.46014 | 17.73728  | 100.46014    | 17.69366       |                   |            | 0.00  | 0                | 0.00          |
| FRC40            | On 20/12/2015 | Spot Bond  | 100.45737 | 14.49305  | 100.45737    | 14.45742       |                   |            | 0.00  | 0                | 0.00          |
| FRC41            | On 25/10/2013 | Spot Bond  | 101.67764 | 56.39363  | 101.67764    | 56.25497       |                   |            | 0.00  | 0                | 0.00          |
| FRC42            | On 25/11/2012 | Spot Bond  | 6.90500   | 101.40014 | 6.90500      | 101.38102      |                   |            | 0.00  | 0                | 0.00          |
| FRC46            | On 10/09/2017 | Spot Bond  | 98.80765  | 10.28025  | 98.80765     | 10.25534       |                   |            | 0.00  | 0                | 0.00          |
| FRC47            | On 18/02/2013 | Spot Bond  | 113.68077 | 75.89077  | 113.68077    | 75.71182       |                   |            | 0.00  | 0                | 0.00          |
| FRC55            | On 11/07/2013 | Spot Bond  | 100.00003 | 58.12756  | 100.00003    | 57.98675       |                   |            | 0.00  | 0                | 0.00          |
| FRC57            | On 20/06/2014 | Spot Bond  | 100.38660 | 29.42336  | 100.38660    | 29.35105       |                   |            | 0.00  | 0                | 0.00          |
| FRC61            | On 28/07/2017 | Spot Bond  | 101.46163 | 8.66697   | 101.46163    | 8.64570        |                   |            | 0.00  | 0                | 0.00          |
| FRC66            | On 31/01/2022 | Spot Bond  | 109.33538 | 6.84077   | 109.33538    | 6.82457        |                   |            | 0.00  | 0                | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond  | 100.46640 | 12.62473  | 100.46640    | 12.59368       |                   |            | 0.00  | 0                | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond  | 100.47150 | 12.72136  | 100.47150    | 12.69008       |                   |            | 0.00  | 0                | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  | 109.51236 | 5.24008   | 109.51236    | 5.22766        |                   |            | 0.00  | 0                | 0.00          |
| FRC70            | On 20/09/2014 | Spot Bond  | 111.32550 | 24.75825  | 111.32550    | 24.70754       |                   |            | 0.00  | 0                | 0.00          |
| FRC71            | On 31/01/2022 | Spot Bond  | 109.33538 | 4.80681   | 109.33538    | 4.79543        |                   |            | 0.00  | 0                | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  | 114.09057 | 5.84340   | 114.09057    | 5.82908        |                   |            | 0.00  | 0                | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  | 114.42023 | 8.31253   | 114.42023    | 8.29518        |                   |            | 0.00  | 0                | 0.00          |
| FRC75            | On 20/12/2012 | Spot Bond  | 100.45580 | 91.39646  | 100.45580    | 91.17154       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRC76            | On 28/07/2017 | Spot Bond  | 101.66489 | 9.65977   | 101.66489 | 9.63602      |                |                   |            | 0.00  | 0                | 0.00          |
| FRC77            | On 15/06/2016 | Spot Bond  | 100.00000 | 17.74574  | 100.00000 | 17.70228     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC78            | On 15/06/2016 | Spot Bond  | 100.79789 | 17.20925  | 100.79789 | 17.16680     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC79            | On 15/06/2016 | Spot Bond  | 100.69405 | 15.46774  | 100.69405 | 15.42963     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC80            | On 15/06/2016 | Spot Bond  | 4.73000   | 107.47469 | 4.73000   | 107.45230    |                |                   |            | 0.00  | 0                | 0.00          |
| FRC81            | On 20/12/2012 | Spot Bond  | 100.56499 | 91.81863  | 100.56499 | 91.59244     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC82            | On 15/06/2016 | Spot Bond  | 100.70697 | 15.68423  | 100.70697 | 15.64557     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC83            | On 20/12/2016 | Spot Bond  | 100.40068 | 10.05956  | 100.40068 | 10.03483     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC84            | On 20/12/2016 | Spot Bond  | 100.46304 | 11.25855  | 100.46304 | 11.23086     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC85            | On 20/12/2014 | Spot Bond  | 100.61808 | 25.40940  | 100.61808 | 25.34683     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC86            | On 20/12/2016 | Spot Bond  | 100.54671 | 12.86988  | 100.54671 | 12.83821     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC87            | On 20/12/2016 | Spot Bond  | 100.52525 | 12.45637  | 100.52525 | 12.42571     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC88            | On 20/12/2012 | Spot Bond  | 100.34678 | 90.97643  | 100.34678 | 90.75276     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC89            | On 20/12/2012 | Spot Bond  | 100.34394 | 90.96549  | 100.34394 | 90.74184     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC90            | On 20/03/2013 | Spot Bond  | 100.32862 | 92.58098  | 100.32862 | 92.39451     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC91            | On 20/03/2013 | Spot Bond  | 100.34043 | 92.58189  | 100.34043 | 92.39540     |                |                   |            | 0.00  | 0                | 0.00          |
| FRC92            | On 20/03/2013 | Spot Bond  | 100.34112 | 92.58916  | 100.34112 | 92.40266     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| FRC93            | On 20/03/2013 | Spot Bond  | 100.34682 | 90.95056  | 100.34682    | 90.72640       |                   |                    | 0.00      | 0                | 0.00          |
| FRC94            | On 20/03/2017 | Spot Bond  | 100.44788 | 10.64571  | 100.44788    | 10.62432       |                   |                    | 0.00      | 0                | 0.00          |
| FRC95            | On 15/06/2016 | Spot Bond  | 100.64235 | 13.21582  | 100.64235    | 13.18921       |                   |                    | 0.00      | 0                | 0.00          |
| FRC96            | On 20/03/2017 | Spot Bond  | 100.44732 | 10.63505  | 100.44732    | 10.61368       |                   |                    | 0.00      | 0                | 0.00          |
| FRC97            | On 20/03/2015 | Spot Bond  | 98.04956  | 24.13216  | 98.04956     | 24.08472       |                   |                    | 0.00      | 0                | 0.00          |
| FRC98            | On 15/06/2016 | Spot Bond  | 100.67532 | 13.70581  | 100.67532    | 13.67820       |                   |                    | 0.00      | 0                | 0.00          |
| FRC99            | On 24/02/2017 | Spot Bond  | 101.43156 | 15.23032  | 101.43156    | 15.19295       |                   |                    | 0.00      | 0                | 0.00          |
| FRE2A1           | On 02/08/2013 | Spot Bond  | 101.08680 | 54.39503  | 101.08680    | 54.26197       |                   |                    | 0.00      | 0                | 0.00          |
| FRE2A2           | On 02/08/2013 | Spot Bond  | 102.04635 | 56.28643  | 102.04635    | 56.14758       |                   |                    | 0.00      | 0                | 10,000.00     |
| FRE2B1           | On 02/08/2013 | Spot Bond  | 101.11165 | 54.45138  | 101.11165    | 54.31817       |                   |                    | 0.00      | 0                | 0.00          |
| FRE2B2           | On 02/08/2013 | Spot Bond  | 104.68033 | 55.52632  | 104.68033    | 55.38620       |                   |                    | 0.00      | 0                | 0.00          |
| FRE2C            | On 02/08/2013 | Spot Bond  | 96.98334  | 55.92225  | 96.98334     | 55.79045       |                   |                    | 0.00      | 0                | 0.00          |
| FRE2D            | On 02/08/2013 | Spot Bond  | 101.19191 | 54.63341  | 101.19191    | 54.49964       |                   |                    | 0.00      | 0                | 0.00          |
| FRE2E            | On 02/08/2013 | Spot Bond  | 101.39248 | 55.08802  | 101.39248    | 54.95290       |                   |                    | 0.00      | 0                | 0.00          |
| FRE2F            | On 02/08/2013 | Spot Bond  | 101.63872 | 55.64573  | 101.63872    | 55.50895       |                   |                    | 0.00      | 0                | 0.00          |
| FRE2G            | On 02/08/2013 | Spot Bond  | 101.79324 | 55.99546  | 101.79324    | 55.85764       |                   |                    | 0.00      | 0                | 0.00          |
| FRI15            | On 14/03/2015 | Spot Bond  | 137.45936 | 14.61260  | 137.45936    | 14.56927       |                   |                    | 0.00      | 0                | 0.00          |
| FRJ13            | On 01/09/2013 | Spot Bond  | 101.30769 | 63.77165  | 101.30769    | 63.61364       |                   | 273,530,763,000.00 | 2,700,000 | 900,000.00       |               |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRJ14            | On 20/07/2014 | Spot Bond  | 104.00517 | 26.68373 | 104.00517 | 26.61678     |                |                   |            | 0.00  | 0                | 0.00          |
| FRJ15            | On 04/04/2015 | Spot Bond  | 100.18638 | 20.71235 | 100.18638 | 20.64758     |                |                   |            | 0.00  | 0                | 0.00          |
| FRJ16            | On 21/01/2016 | Spot Bond  | 103.41346 | 11.81979 | 103.41346 | 11.79028     |                |                   |            | 0.00  | 0                | 0.00          |
| FRJ17            | On 04/04/2017 | Spot Bond  | 100.62484 | 9.59319  | 100.62484 | 9.56308      |                |                   |            | 0.00  | 0                | 0.00          |
| FRJ18            | On 21/02/2018 | Spot Bond  | 101.45882 | 8.84214  | 101.45882 | 8.82044      |                |                   |            | 0.00  | 0                | 0.00          |
| FRJ19            | On 04/04/2019 | Spot Bond  | 100.00000 | 11.65153 | 100.00000 | 11.62943     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS36            | On 07/12/2023 | Spot Bond  | 254.50193 | 4.31203  | 254.50193 | 4.29273      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS37            | On 07/12/2023 | Spot Bond  | 265.81898 | 4.21479  | 265.81898 | 4.19536      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS43            | On 07/12/2023 | Spot Bond  | 249.70910 | 4.35577  | 249.70910 | 4.33652      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS46            | On 31/01/2022 | Spot Bond  | 117.34620 | 3.03130  | 117.34620 | 3.02371      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  | 101.41744 | 6.96733  | 101.41744 | 6.95024      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  | 117.54524 | 3.28680  | 117.54524 | 3.27829      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS56            | On 19/07/2016 | Spot Bond  | 101.77641 | 10.64354 | 101.77641 | 10.61734     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS59            | On 07/10/2016 | Spot Bond  | 100.01476 | 10.96833 | 100.01476 | 10.94175     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS61            | On 02/08/2013 | Spot Bond  | 101.49749 | 55.32592 | 101.49749 | 55.19010     |                |                   |            | 0.00  | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  | 101.25022 | 6.85743  | 101.25022 | 6.84064      |                |                   |            | 0.00  | 0                | 0.00          |
| FRS63            | On 22/12/2013 | Spot Bond  | 100.29734 | 41.70267 | 100.29734 | 41.60026     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRS64            | On 26/01/2042 | Spot Bond  | 90.41057  | 2.84434   | 90.41057     | 2.83835        |                   |            | 0.00  | 0                | 0.00          |
| FRS65            | On 30/03/2013 | Spot Bond  | 100.18030 | 88.58757  | 100.18030    | 88.37479       |                   |            | 0.00  | 0                | 0.00          |
| FRS66            | On 22/03/2013 | Spot Bond  | 100.00000 | 90.56284  | 100.00000    | 90.34142       |                   |            | 0.00  | 0                | 0.00          |
| FRS67            | On 25/05/2013 | Spot Bond  | 100.68430 | 64.02990  | 100.68430    | 63.82881       |                   |            | 0.00  | 0                | 0.00          |
| FRS68            | On 09/11/2024 | Spot Bond  | 100.00000 | 0.75479   | 100.00000    | 0.75244        |                   |            | 0.00  | 0                | 0.00          |
| FRS69            | On 31/05/2017 | Spot Bond  | 101.11871 | 12.24544  | 101.11871    | 12.20642       |                   |            | 0.00  | 0                | 0.00          |
| FRS70            | On 04/06/2013 | Spot Bond  | 100.52362 | 62.04486  | 100.52362    | 61.84813       |                   |            | 0.00  | 0                | 0.00          |
| FRS71            | On 08/06/2013 | Spot Bond  | 100.43945 | 61.28498  | 100.43945    | 61.09081       |                   |            | 0.00  | 0                | 0.00          |
| FRS72            | On 09/11/2024 | Spot Bond  | 101.12618 | 6.57267   | 101.12618    | 6.55195        |                   |            | 0.00  | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 | 15.47356  | 101.07593    | 15.42427       |                   |            | 0.00  | 0                | 0.00          |
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 | 7.81056   | 100.44759    | 7.78581        |                   |            | 0.00  | 0                | 0.00          |
| FRS75            | On 13/06/2014 | Spot Bond  | 100.44015 | 28.95729  | 100.44015    | 28.86553       |                   |            | 0.00  | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 | 13.89781  | 100.76967    | 13.85364       |                   |            | 0.00  | 0                | 0.00          |
| FRS77            | On 19/07/2014 | Spot Bond  | 101.24351 | 26.00119  | 101.24351    | 25.88568       |                   |            | 0.00  | 0                | 0.00          |
| FRS78            | On 08/08/2013 | Spot Bond  | 101.17008 | 47.12491  | 101.17008    | 67.91595       |                   |            | 0.00  | 0                | 0.00          |
| FRS79            | On 10/07/2017 | Spot Bond  | 100.00000 | 2.74932   | 100.00000    | 2.72868        |                   |            | 0.00  | 0                | 0.00          |
| FRS80            | On 24/10/2013 | Spot Bond  | 100.00000 | 39.58549  | 100.00000    | 39.28836       |                   |            | 0.00  | 0                | 0.00          |
| FRS81            | On 30/10/2042 | Spot Bond  | 2.25000   | 101.30836 | 2.25000      | 101.28780      |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| FRX14            | On 01/09/2014 | Spot Bond  | 105.55013 | 29.23423  | 105.55013    | 29.16586       |                   |            | 0.00  | 0                | 1,888,000.00  |
| FRX15            | On 14/03/2015 | Spot Bond  | 106.51279 | 21.71304  | 106.51279    | 21.66189       |                   |            | 0.00  | 0                | 759,000.00    |
| FRX16            | On 15/09/2016 | Spot Bond  | 104.36488 | 12.32639  | 104.36488    | 12.29783       |                   |            | 0.00  | 0                | 0.00          |
| FRX17            | On 15/09/2017 | Spot Bond  | 105.51532 | 10.64908  | 105.51532    | 10.62419       |                   |            | 0.00  | 0                | 0.00          |
| FRX18            | On 14/04/2018 | Spot Bond  | 113.83008 | 10.49321  | 113.83008    | 10.46727       |                   |            | 0.00  | 0                | 0.00          |
| FRX19            | On 15/11/2019 | Spot Bond  | 108.96559 | 11.26292  | 108.96559    | 11.24398       |                   |            | 0.00  | 0                | 4,642,000.00  |
| FRX24            | On 10/12/2024 | Spot Bond  | 117.28648 | 13.41460  | 117.28648    | 13.38081       |                   |            | 0.00  | 0                | 0.00          |
| FRX31            | On 21/02/2031 | Spot Bond  | 102.81960 | 11.04071  | 102.81960    | 11.01586       |                   |            | 0.00  | 0                | 0.00          |
| FRX45            | On 14/04/2045 | Spot Bond  | 79.83345  | 10.49403  | 79.83345     | 10.47468       |                   |            | 0.00  | 0                | 0.00          |
| FTG1             | On 05/09/2016 | Spot Bond  | 100.94835 | 14.73783  | 100.94835    | 14.70143       |                   |            | 0.00  | 0                | 0.00          |
| GBL01            | On 15/10/2015 | Spot Bond  | 100.00000 | 21.51235  | 100.00000    | 21.35089       |                   |            | 0.00  | 0                | 0.00          |
| GFC03            | On 10/04/2015 | Spot Bond  | 100.01778 | 21.08568  | 100.01778    | 21.01983       |                   |            | 0.00  | 0                | 0.00          |
| GFC04            | On 11/04/2017 | Spot Bond  | 104.81266 | 11.84299  | 104.81266    | 11.81560       |                   |            | 0.00  | 0                | 0.00          |
| GFC2             | On 27/02/2013 | Spot Bond  | 100.00000 | 80.20798  | 100.00000    | 80.03983       |                   |            | 0.00  | 0                | 0.00          |
| GOVEX1           | On 09/05/2047 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| GPT11            | On 29/01/2013 | Spot Bond  | 100.00000 | 86.45274  | 100.00000    | 86.25977       |                   |            | 0.00  | 0                | 0.00          |
| GPT12            | On 28/02/2013 | Spot Bond  | 100.00000 | 81.02082  | 100.00000    | 80.85132       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| GPT19            | On 28/11/2012 | Spot Bond  | 100.63710 | 94.77383  | 100.63710    | 94.52682       |                   |                       | 0.00        | 0                | 0.00          |
| GPT20            | On 30/01/2013 | Spot Bond  | 100.00000 | 81.47321  | 100.00000    | 81.29176       |                   | 600,000,000,000.00    | 6,000,000   | 3,000,000.00     |               |
| GR1A2A           | On 18/11/2012 | Spot Bond  | 100.81750 | 98.69273  | 100.81750    | 98.42817       |                   |                       | 0.00        | 0                | 0.00          |
| GRA292           | On 15/02/2013 | Spot Bond  | 100.00000 | 78.66379  | 100.00000    | 78.49462       |                   |                       | 0.00        | 0                | 0.00          |
| GRA298           | On 15/11/2012 | Spot Bond  | 99.49839  | 98.12754  | 99.49839     | 97.86576       |                   |                       | 0.00        | 0                | 0.00          |
| GRA299           | On 18/12/2012 | Spot Bond  | 99.03016  | 90.20987  | 99.03016     | 89.98961       |                   |                       | 0.00        | 0                | 0.00          |
| GRB85            | On 25/01/2013 | Spot Bond  | 100.00000 | 82.39278  | 100.00000    | 82.20721       |                   |                       | 0.00        | 0                | 0.00          |
| GRB89            | On 25/01/2013 | Spot Bond  | 100.00000 | 82.39278  | 100.00000    | 82.20721       |                   |                       | 0.00        | 0                | 0.00          |
| GRD164           | On 18/01/2013 | Spot Bond  | 100.00000 | 83.71560  | 100.00000    | 83.52403       |                   |                       | 0.00        | 0                | 0.00          |
| GRD166           | On 15/02/2013 | Spot Bond  | 100.00000 | 78.66379  | 100.00000    | 78.49462       |                   |                       | 0.00        | 0                | 0.00          |
| GRD178           | On 05/11/2012 | Spot Bond  | 99.64339  | 66.74603  | 99.64339     | 66.74602       |                   |                       | 0.00        | 0                | 0.00          |
| GRD179           | On 11/01/2013 | Spot Bond  | 100.00000 | 85.08159  | 100.00000    | 84.88372       |                   |                       | 0.00        | 0                | 0.00          |
| GRD180           | On 16/01/2013 | Spot Bond  | 100.00000 | 84.10138  | 100.00000    | 83.90805       |                   |                       | 0.00        | 0                | 0.00          |
| GRD181           | On 31/01/2013 | Spot Bond  | 100.00000 | 81.29176  | 100.00000    | 81.11111       |                   |                       | 0.00        | 0                | 0.00          |
| GRD182           | On 04/02/2013 | Spot Bond  | 100.00000 | 80.57395  | 100.00000    | 80.39648       |                   | 21,846,000,000,000.00 | 218,460,000 | 218,460,000.00   |               |
| GRDB1            | On 10/01/2018 | Spot Bond  | 100.01501 | 7.17994   | 100.01501    | 7.16254        |                   |                       | 0.00        | 0                | 0.00          |
| GRDC1            | On 10/01/2018 | Spot Bond  | 100.01973 | 9.09250   | 100.01973    | 9.07047        |                   |                       | 0.00        | 0                | 0.00          |
| GRN1A1           | On 18/11/2012 | Spot Bond  | 100.00000 | 98.75075  | 100.00000    | 98.48811       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| GRN1B            | On 18/11/2012 | Spot Bond  | 100.85290 | 98.75263 | 100.85290 | 98.48781     |                |                   |                    | 0.00      | 0                | 0.00          |
| GRN1C            | On 18/11/2012 | Spot Bond  | 100.88829 | 98.81251 | 100.88829 | 98.54744     |                |                   |                    | 0.00      | 0                | 0.00          |
| GRN1D            | On 18/11/2012 | Spot Bond  | 101.01560 | 99.02810 | 101.01560 | 98.76213     |                |                   |                    | 0.00      | 0                | 0.00          |
| GRT01            | On 08/12/2014 | Spot Bond  | 100.57078 | 22.08893 | 100.57078 | 22.03455     |                |                   |                    | 0.00      | 0                | 0.00          |
| GRT02            | On 13/05/2016 | Spot Bond  | 101.42786 | 10.16340 | 101.42786 | 10.13847     |                |                   | 101,427,860,000.00 | 1,000,000 | 500,000.00       |               |
| GRT03            | On 15/10/2015 | Spot Bond  | 99.93193  | 15.44333 | 99.93193  | 15.40594     |                |                   |                    | 0.00      | 0                | 0.00          |
| GRT04            | On 15/09/2016 | Spot Bond  | 100.43806 | 11.18363 | 100.43806 | 11.15614     |                |                   |                    | 0.00      | 0                | 0.00          |
| GRT05            | On 25/01/2015 | Spot Bond  | 102.01673 | 19.07514 | 102.01673 | 19.02810     |                |                   |                    | 0.00      | 0                | 0.00          |
| GSIZ16           | On 23/09/2016 | Spot Bond  | 100.31458 | 11.52502 | 100.31458 | 11.49672     |                |                   |                    | 0.00      | 0                | 0.00          |
| HILB01           | On 18/07/2015 | Spot Bond  | 99.88260  | 16.07703 | 99.88260  | 16.00640     |                |                   |                    | 0.00      | 0                | 0.00          |
| HILB02           | On 13/09/2017 | Spot Bond  | 100.51108 | 10.45135 | 100.51108 | 10.40469     |                |                   |                    | 0.00      | 0                | 0.00          |
| HILC02           | On 17/01/2013 | Spot Bond  | 100.00000 | 83.90805 | 100.00000 | 83.71560     |                |                   |                    | 0.00      | 0                | 0.00          |
| HM1B5U           | On 19/07/2045 | Spot Bond  | 100.00000 | 0.00000  | 100.00000 | 0.00000      |                |                   |                    | 0.00      | 0                | 0.00          |
| HM1B6U           | On 19/07/2045 | Spot Bond  | 100.00000 | 0.00000  | 100.00000 | 0.00000      |                |                   |                    | 0.00      | 0                | 0.00          |
| HMS1B2           | On 19/07/2013 | Spot Bond  | 105.54321 | 54.92600 | 105.54321 | 54.78638     |                |                   |                    | 0.00      | 0                | 0.00          |
| HMS1B3           | On 19/07/2013 | Spot Bond  | 105.54321 | 54.92600 | 105.54321 | 54.78638     |                |                   |                    | 0.00      | 0                | 0.00          |
| HMS1B5           | On 19/07/2013 | Spot Bond  | 100.00000 | 61.69728 | 100.00000 | 61.58054     |                |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value            | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| HMS1B6           | On 19/07/2013 | Spot Bond  | 100.00000 | 68.21455 | 100.00000 | 68.08513     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1B7           | On 19/07/2013 | Spot Bond  | 101.63173 | 56.58457 | 101.63173 | 56.44550     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1B8           | On 19/07/2015 | Spot Bond  | 101.67762 | 15.06966 | 101.67762 | 15.03261     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1B9           | On 19/07/2015 | Spot Bond  | 105.13866 | 16.14975 | 105.13866 | 16.10884     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1C2           | On 19/07/2013 | Spot Bond  | 105.76786 | 54.98024 | 105.76786 | 54.84022     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1C3           | On 19/07/2013 | Spot Bond  | 101.68917 | 56.69435 | 101.68917 | 56.55493     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1C4           | On 19/07/2015 | Spot Bond  | 101.75803 | 15.38231 | 101.75803 | 15.34447     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1C5           | On 19/07/2015 | Spot Bond  | 117.06290 | 14.00250 | 117.06290 | 13.96349     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1D2           | On 19/07/2013 | Spot Bond  | 106.05795 | 55.05024 | 106.05795 | 54.90969     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1D3           | On 19/07/2013 | Spot Bond  | 101.79257 | 56.89184 | 101.79257 | 56.75181     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1D4           | On 19/07/2015 | Spot Bond  | 101.86140 | 15.78376 | 101.86140 | 15.74488     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 117.06290 | 14.38483 | 117.06290 | 14.34475     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1E2           | On 19/07/2013 | Spot Bond  | 107.08651 | 55.29797 | 107.08651 | 55.15558     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1E3           | On 19/07/2013 | Spot Bond  | 101.93042 | 57.15496 | 101.93042 | 57.01411     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1E4           | On 19/07/2015 | Spot Bond  | 101.98773 | 16.27360 | 101.98773 | 16.23347     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1F2           | On 19/07/2013 | Spot Bond  | 108.34719 | 55.60069 | 108.34719 | 55.45602     |                |                   |            | 0.00             | 0                | 0.00          |
| HMS1G2           | On 19/07/2013 | Spot Bond  | 110.21153 | 56.04653 | 110.21153 | 55.89847     |                |                   |            | 0.00             | 0                | 0.00          |
| HWAY20           | On 31/07/2020 | Spot Bond  | 115.88630 | 10.86411 | 115.88630 | 10.83716     |                |                   |            | 8,854,408,637.80 | 76,406           | 35,173,000.00 |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value              | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| HWAY23           | On 07/12/2023 | Spot Bond  | 272.42396 | 4.16162   | 272.42396 | 4.14212      |                |                   |            | 0.00               | 0                | 97,000,000.00  |
| HWAY24           | On 07/12/2024 | Spot Bond  | 271.70682 | 4.16727   | 271.70682 | 4.14778      |                |                   |            | 0.00               | 0                | 0.00           |
| HWAY34           | On 31/07/2034 | Spot Bond  | 101.83148 | 11.36052  | 101.83148 | 11.33513     |                |                   |            | 0.00               | 0                | 30,200,000.00  |
| HWAY35           | On 31/07/2035 | Spot Bond  | 102.02133 | 11.34325  | 102.02133 | 11.31786     |                |                   |            | 0.00               | 0                | 0.00           |
| I2025            | On 31/01/2025 | Spot Bond  | 1.15500   | 111.34029 | 1.15000   | 111.38834    |                |                   |            | 89,169,465,000.00  | 77,203,000       | 335,500,681.00 |
| I2038            | On 31/01/2038 | Spot Bond  | 1.90000   | 108.75856 | 1.90000   | 108.74420    |                |                   |            | 214,644,900,000.00 | 112,971,000      | 406,141,981.00 |
| I2050            | On 31/12/2050 | Spot Bond  | 2.06000   | 113.55986 | 2.06000   | 113.54398    |                |                   |            | 73,387,500,000.00  | 35,625,000       | 503,552,564.00 |
| IBC01            | On 16/03/2015 | Spot Bond  | 95.45000  | 20.69507  | 95.45000  | 20.65711     |                |                   |            | 0.00               | 0                | 0.00           |
| IBL06            | On 14/12/2012 | Spot Bond  | 100.50759 | 92.52197  | 100.50759 | 92.29076     |                |                   |            | 0.00               | 0                | 0.00           |
| IBL09            | On 08/12/2012 | Spot Bond  | 100.56563 | 93.88364  | 100.56563 | 93.64532     |                |                   |            | 0.00               | 0                | 0.00           |
| IBL11            | On 12/03/2015 | Spot Bond  | 109.26558 | 22.61198  | 109.26558 | 22.55759     |                |                   |            | 0.00               | 0                | 0.00           |
| IBL12            | On 12/03/2013 | Spot Bond  | 100.86049 | 92.90376  | 100.86049 | 92.66909     |                |                   |            | 0.00               | 0                | 0.00           |
| IBL13            | On 12/03/2015 | Spot Bond  | 102.46253 | 21.75549  | 102.46253 | 21.70104     |                |                   |            | 0.00               | 0                | 1,000,000.00   |
| IBL14            | On 28/06/2015 | Spot Bond  | 100.92206 | 16.15769  | 100.92206 | 16.11779     |                |                   |            | 0.00               | 0                | 0.00           |
| IBL15            | On 28/06/2013 | Spot Bond  | 100.23329 | 60.06546  | 100.23329 | 59.91805     |                |                   |            | 0.00               | 0                | 0.00           |
| IBL18            | On 10/12/2013 | Spot Bond  | 100.52781 | 42.44473  | 100.52781 | 42.34029     |                |                   |            | 0.00               | 0                | 0.00           |
| IBL19            | On 15/03/2014 | Spot Bond  | 100.74849 | 42.00180  | 100.74849 | 41.89824     |                |                   |            | 0.00               | 0                | 0.00           |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IBL20            |        | On 15/03/2014 | Spot Bond | 103.45013 | 39.25848     | 103.45013      | 39.16816          |            | 0.00  | 0                | 0.00          |
| IBL21            |        | On 15/03/2016 | Spot Bond | 108.14435 | 15.03876     | 108.14435      | 15.00289          |            | 0.00  | 0                | 0.00          |
| IBL22            |        | On 15/03/2018 | Spot Bond | 111.48026 | 11.02221     | 111.48026      | 10.99527          |            | 0.00  | 0                | 0.00          |
| IBL23            |        | On 21/04/2014 | Spot Bond | 102.47730 | 36.22897     | 102.47730      | 36.14671          |            | 0.00  | 0                | 0.00          |
| IBL24            |        | On 21/04/2014 | Spot Bond | 99.82217  | 38.62934     | 99.82217       | 38.53590          |            | 0.00  | 0                | 0.00          |
| IBL25            |        | On 18/08/2014 | Spot Bond | 100.88835 | 29.73393     | 100.88835      | 31.16412          |            | 0.00  | 0                | 0.00          |
| IBL26            |        | On 18/08/2014 | Spot Bond | 106.87614 | 24.99870     | 106.87614      | 24.93859          |            | 0.00  | 0                | 0.00          |
| IBL28            |        | On 18/08/2016 | Spot Bond | 105.97204 | 13.14557     | 105.97204      | 13.11522          |            | 0.00  | 0                | 0.00          |
| IBL32            |        | On 03/11/2014 | Spot Bond | 101.15611 | 25.71467     | 101.15611      | 25.65173          |            | 0.00  | 0                | 0.00          |
| IBL33            |        | On 03/11/2016 | Spot Bond | 101.23137 | 9.68840      | 101.23137      | 9.66467           |            | 0.00  | 0                | 0.00          |
| IBL34            |        | On 31/01/2017 | Spot Bond | 119.59470 | 4.55613      | 119.59470      | 4.54454           |            | 0.00  | 0                | 0.00          |
| IBL36            |        | On 31/01/2022 | Spot Bond | 121.25275 | 2.94979      | 121.25275      | 2.94221           |            | 0.00  | 0                | 0.00          |
| IBL37            |        | On 02/04/2015 | Spot Bond | 100.15533 | 20.99709     | 100.15533      | 20.93144          |            | 0.00  | 0                | 0.00          |
| IBL38            |        | On 02/04/2017 | Spot Bond | 100.16252 | 9.79530      | 100.16252      | 9.76467           |            | 0.00  | 0                | 0.00          |
| IBL39            |        | On 02/04/2018 | Spot Bond | 105.78604 | 9.96935      | 105.78604      | 9.94611           |            | 0.00  | 0                | 0.00          |
| IBL40            |        | On 15/06/2015 | Spot Bond | 100.66354 | 15.92176     | 100.66354      | 15.87120          |            | 0.00  | 0                | 0.00          |
| IBL42            |        | On 15/06/2017 | Spot Bond | 100.43811 | 8.40996      | 100.43811      | 8.38332           |            | 0.00  | 0                | 60,000,000.00 |
| IC02             |        | On 09/05/2013 | Spot Bond | 100.00000 | 74.00341     | 100.00000      | 73.84052          |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IDC01U           | On 08/11/2026 | Spot Bond  | 100.00000 | 0.00432   | 100.00000 | 100.00000    |                |                   |            | 0.00  | 0                | 0.00          |
| IDCP01           | On 19/04/2015 | Spot Bond  | 99.89211  | 18.33585  | 99.89211  | 18.29508     |                |                   |            | 0.00  | 0                | 0.00          |
| IDCP02           | On 19/04/2015 | Spot Bond  | 99.89211  | 18.33585  | 99.89211  | 18.29508     |                |                   |            | 0.00  | 0                | 0.00          |
| IDCP03           | On 31/01/2017 | Spot Bond  | 100.97091 | 9.18242   | 100.97091 | 9.16204      |                |                   |            | 0.00  | 0                | 0.00          |
| IDCP04           | On 19/10/2017 | Spot Bond  | 5.00000   | 103.02038 | 5.00000   | 102.99276    |                |                   |            | 0.00  | 0                | 0.00          |
| IDW001           | On 30/06/2016 | Spot Bond  | 101.37699 | 15.78660  | 101.37699 | 15.73673     |                |                   |            | 0.00  | 0                | 0.00          |
| IDW002           | On 30/06/2016 | Spot Bond  | 101.30327 | 14.83377  | 101.30327 | 14.78693     |                |                   |            | 0.00  | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  | 112.11249 | 16.60137  | 112.11249 | 16.56082     |                |                   |            | 0.00  | 0                | 0.00          |
| IHL01            | On 29/12/2014 | Spot Bond  | 100.20174 | 21.69275  | 100.20174 | 21.63953     |                |                   |            | 0.00  | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  | 100.20174 | 21.69275  | 100.20174 | 21.63953     |                |                   |            | 0.00  | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  | 101.14829 | 8.07468   | 101.14829 | 8.04923      |                |                   |            | 0.00  | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  | 100.00000 | 8.34706   | 100.00000 | 8.32661      |                |                   |            | 0.00  | 0                | 0.00          |
| IN01E            | On 23/07/2013 | Spot Bond  | 101.89135 | 53.55118  | 101.89135 | 53.31205     |                |                   |            | 0.00  | 0                | 0.00          |
| IN02E            | On 06/08/2013 | Spot Bond  | 101.88356 | 50.30123  | 101.88356 | 50.07662     |                |                   |            | 0.00  | 0                | 0.00          |
| IN03E            | On 13/08/2013 | Spot Bond  | 101.64472 | 68.29678  | 101.64472 | 73.24678     |                |                   |            | 0.00  | 0                | 0.00          |
| IN04             | On 15/03/2015 | Spot Bond  | 101.44581 | 23.17065  | 101.44581 | 23.11819     |                |                   |            | 0.00  | 0                | 1,000,000.00  |
| IN04E            | On 27/08/2013 | Spot Bond  | 100.58397 | 65.04061  | 100.58397 | 64.72962     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IN07             | On 16/05/2013 | Spot Bond  | 104.33728 | 71.85029  | 104.33728    | 71.68653       |                   |            | 0.00  | 0                | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  | 101.67347 | 13.48416  | 101.67347    | 13.45101       |                   |            | 0.00  | 0                | 0.00          |
| IN177U           | On 24/01/2013 | Spot Bond  | 100.00000 | 82.57919  | 100.00000    | 82.39278       |                   |            | 0.00  | 0                | 0.00          |
| IN178U           | On 24/01/2013 | Spot Bond  | 100.00000 | 82.57919  | 100.00000    | 82.39278       |                   |            | 0.00  | 0                | 0.00          |
| IN181U           | On 31/01/2013 | Spot Bond  | 100.00000 | 81.29176  | 100.00000    | 81.11111       |                   |            | 0.00  | 0                | 0.00          |
| IND147           | On 22/11/2012 | Spot Bond  | 100.00000 | 96.30607  | 100.00000    | 96.05263       |                   |            | 0.00  | 0                | 0.00          |
| IND204           | On 24/01/2013 | Spot Bond  | 100.00000 | 82.57919  | 100.00000    | 82.39278       |                   |            | 0.00  | 0                | 0.00          |
| IND205           | On 31/01/2013 | Spot Bond  | 100.00000 | 81.29176  | 100.00000    | 81.11111       |                   |            | 0.00  | 0                | 0.00          |
| IND207           | On 14/02/2013 | Spot Bond  | 100.00000 | 78.83369  | 100.00000    | 78.66379       |                   |            | 0.00  | 0                | 0.00          |
| IND208           | On 21/02/2013 | Spot Bond  | 100.00000 | 77.65957  | 100.00000    | 77.49469       |                   |            | 0.00  | 0                | 0.00          |
| IND209           | On 28/02/2013 | Spot Bond  | 100.00000 | 76.51992  | 100.00000    | 76.35983       |                   |            | 0.00  | 0                | 0.00          |
| IND234           | On 21/08/2013 | Spot Bond  | 100.00000 | 52.97162  | 100.00000    | 52.85407       |                   |            | 0.00  | 0                | 0.00          |
| IND245           | On 06/11/2012 | Spot Bond  | 99.54183  | 66.76865  | 99.54183     | 66.76865       |                   |            | 0.00  | 0                | 0.00          |
| IND246           | On 13/11/2012 | Spot Bond  | 99.44217  | 98.65609  | 99.44217     | 98.39163       |                   |            | 0.00  | 0                | 0.00          |
| IND247           | On 20/11/2012 | Spot Bond  | 99.34271  | 96.83724  | 99.34271     | 96.58268       |                   |            | 0.00  | 0                | 0.00          |
| IND248           | On 27/11/2012 | Spot Bond  | 99.22914  | 95.08835  | 99.22914     | 94.84317       |                   |            | 0.00  | 0                | 0.00          |
| IND249           | On 04/12/2012 | Spot Bond  | 99.12821  | 93.40453  | 99.12821     | 93.16819       |                   |            | 0.00  | 0                | 0.00          |
| IND250           | On 11/12/2012 | Spot Bond  | 99.02750  | 91.78255  | 99.02750     | 91.55457       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield     | MarkPrice | Previous MTM  | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------------|-----------|---------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND302           | On 08/01/2013 | Spot Bond  | 98.62666      | 85.84958  | 98.62666      | 85.65089       |                   |            | 0.00  | 0                | 0.00          |
| IND303           | On 15/01/2013 | Spot Bond  | 98.52695      | 84.49107  | 98.52695      | 84.29881       |                   |            | 0.00  | 0                | 0.00          |
| IND304           | On 22/01/2013 | Spot Bond  | 98.42745      | 83.17750  | 98.42745      | 82.99135       |                   |            | 0.00  | 0                | 0.00          |
| IND305           | On 29/01/2013 | Spot Bond  | 100.00000     | 81.65548  | 100.00000     | 81.47321       |                   |            | 0.00  | 0                | 0.00          |
| IND306           | On 05/02/2013 | Spot Bond  | 100.00000     | 80.39648  | 100.00000     | 80.21978       |                   |            | 0.00  | 0                | 0.00          |
| IND307           | On 12/02/2013 | Spot Bond  | 100.00000     | 79.17570  | 100.00000     | 79.00433       |                   |            | 0.00  | 0                | 0.00          |
| IND308           | On 19/02/2013 | Spot Bond  | 100.00000     | 77.99145  | 100.00000     | 77.82516       |                   |            | 0.00  | 0                | 0.00          |
| IND309           | On 26/02/2013 | Spot Bond  | 100.00000     | 76.84211  | 100.00000     | 76.68067       |                   |            | 0.00  | 0                | 0.00          |
| IND310           | On 05/03/2013 | Spot Bond  | 100.00000     | 75.72614  | 100.00000     | 75.56936       |                   |            | 0.00  | 0                | 0.00          |
| IND311           | On 12/03/2013 | Spot Bond  | 100.00000     | 74.64213  | 100.00000     | 74.48980       |                   |            | 0.00  | 0                | 0.00          |
| IND312           | On 19/03/2013 | Spot Bond  | 100.00000     | 73.58871  | 100.00000     | 73.44064       |                   |            | 0.00  | 0                | 0.00          |
| IND313           | On 26/03/2013 | Spot Bond  | 100.00000     | 72.56461  | 100.00000     | 72.42063       |                   |            | 0.00  | 0                | 0.00          |
| IND314           | On 02/04/2013 | Spot Bond  | 100.00000     | 71.56863  | 100.00000     | 71.42857       |                   |            | 0.00  | 0                | 0.00          |
| IND315           | On 09/04/2013 | Spot Bond  | 100.00000     | 70.59961  | 100.00000     | 70.46332       |                   |            | 0.00  | 0                | 0.00          |
| IND316           | On 16/04/2013 | Spot Bond  | 100.00000     | 69.65649  | 100.00000     | 69.52381       |                   |            | 0.00  | 0                | 0.00          |
| IND317           | On 23/04/2013 | Spot Bond  | 100,000.00000 | 0.21940   | 100,000.00000 | 0.21809        |                   |            | 0.00  | 0                | 0.00          |
| IND318           | On 24/04/2013 | Spot Bond  | 100.00000     | 68.60902  | 100.00000     | 68.48030       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND319           | On 25/04/2013 | Spot Bond  | 100.00000 | 68.48030  | 100.00000    | 68.35206       |                   |            | 0.00  | 0                | 0.00          |
| IND320           | On 26/04/2013 | Spot Bond  | 100.00000 | 68.35206  | 100.00000    | 68.22430       |                   |            | 0.00  | 0                | 0.00          |
| IND321           | On 27/04/2013 | Spot Bond  | 100.00000 | 68.22430  | 100.00000    | 68.09701       |                   |            | 0.00  | 0                | 0.00          |
| IND322           | On 28/04/2013 | Spot Bond  | 100.00000 | 68.09701  | 100.00000    | 67.97020       |                   |            | 0.00  | 0                | 0.00          |
| IND323           | On 29/04/2013 | Spot Bond  | 100.00000 | 67.97020  | 100.00000    | 67.84387       |                   |            | 0.00  | 0                | 0.00          |
| IND324           | On 30/04/2013 | Spot Bond  | 100.00000 | 67.84387  | 100.00000    | 67.71800       |                   |            | 0.00  | 0                | 0.00          |
| IND325           | On 01/05/2013 | Spot Bond  | 100.00000 | 67.71800  | 100.00000    | 67.59259       |                   |            | 0.00  | 0                | 0.00          |
| IND326           | On 02/05/2013 | Spot Bond  | 100.00000 | 67.59259  | 100.00000    | 67.46765       |                   |            | 0.00  | 0                | 0.00          |
| IND327           | On 03/05/2013 | Spot Bond  | 100.00000 | 67.46765  | 100.00000    | 67.34317       |                   |            | 0.00  | 0                | 0.00          |
| IND328           | On 04/05/2013 | Spot Bond  | 100.00000 | 67.34317  | 100.00000    | 67.21915       |                   |            | 0.00  | 0                | 0.00          |
| IND329           | On 05/05/2013 | Spot Bond  | 100.00000 | 67.21915  | 100.00000    | 67.09559       |                   |            | 0.00  | 0                | 0.00          |
| IND330           | On 06/05/2013 | Spot Bond  | 100.00000 | 67.09559  | 100.00000    | 66.97248       |                   |            | 0.00  | 0                | 0.00          |
| IND331           | On 07/05/2013 | Spot Bond  | 100.00000 | 66.97248  | 100.00000    | 66.84982       |                   |            | 0.00  | 0                | 0.00          |
| IND332           | On 08/05/2013 | Spot Bond  | 100.00000 | 66.84982  | 100.00000    | 66.72761       |                   |            | 0.00  | 0                | 0.00          |
| IND333           | On 09/05/2013 | Spot Bond  | 100.00000 | 66.72761  | 100.00000    | 70.64357       |                   |            | 0.00  | 0                | 0.00          |
| IND334           | On 20/08/2013 | Spot Bond  | 100.00000 | 58.20351  | 100.00000    | 58.09309       |                   |            | 0.00  | 0                | 0.00          |
| IND335           | On 27/08/2013 | Spot Bond  | 100.00000 | 57.43492  | 100.00000    | 57.32595       |                   |            | 0.00  | 0                | 0.00          |
| IND336           | On 03/09/2013 | Spot Bond  | 100.00000 | 56.67647  | 100.00000    | 56.56895       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IND337           | On 10/09/2013 | Spot Bond  | 100.00000 | 55.92805  | 100.00000    | 55.82194       |                   |            | 0.00  | 0                | 0.00          |
| IND338           | On 17/09/2013 | Spot Bond  | 100.00000 | 55.18950  | 100.00000    | 55.08479       |                   |            | 0.00  | 0                | 0.00          |
| IND339           | On 25/09/2013 | Spot Bond  | 100.00000 | 49.00861  | 100.00000    | 48.89984       |                   |            | 0.00  | 0                | 0.00          |
| IND340           | On 01/10/2013 | Spot Bond  | 100.00000 | 48.35964  | 100.00000    | 48.25232       |                   |            | 0.00  | 0                | 0.00          |
| IND341           | On 08/10/2013 | Spot Bond  | 100.00000 | 47.61336  | 100.00000    | 47.50770       |                   |            | 0.00  | 0                | 0.00          |
| IND342           | On 15/10/2013 | Spot Bond  | 100.00000 | 46.87861  | 100.00000    | 46.77457       |                   |            | 0.00  | 0                | 0.00          |
| IND343           | On 22/10/2013 | Spot Bond  | 100.00000 | 46.15519  | 100.00000    | 46.05276       |                   |            | 0.00  | 0                | 0.00          |
| IND344           | On 29/10/2013 | Spot Bond  | 100.00000 | 45.44293  | 100.00000    | 45.34208       |                   |            | 0.00  | 0                | 0.00          |
| IND345           | On 05/11/2013 | Spot Bond  | 100.00000 | 44.74166  | 100.00000    | 44.64237       |                   |            | 0.00  | 0                | 0.00          |
| IND346           | On 12/11/2013 | Spot Bond  | 100.00000 | 43.12943  | 100.00000    | 42.80680       |                   |            | 0.00  | 0                | 0.00          |
| IND347           | On 19/11/2013 | Spot Bond  | 100.00000 | 41.31077  | 100.00000    | 41.03709       |                   |            | 0.00  | 0                | 0.00          |
| IND348           | On 26/11/2013 | Spot Bond  | 100.00000 | 39.92134  | 100.00000    | 39.68401       |                   |            | 0.00  | 0                | 0.00          |
| IND349           | On 03/12/2013 | Spot Bond  | 100.00000 | 38.82580  | 100.00000    | 38.61646       |                   |            | 0.00  | 0                | 0.00          |
| IND350           | On 10/12/2013 | Spot Bond  | 100.00000 | 37.94014  | 100.00000    | 37.75300       |                   |            | 0.00  | 0                | 0.00          |
| IND351           | On 17/12/2013 | Spot Bond  | 100.00000 | 37.20951  | 100.00000    | 37.04037       |                   |            | 0.00  | 0                | 0.00          |
| INF001           | On 30/07/2013 | Spot Bond  | 101.10218 | 70.08121  | 101.10218    | 69.81971       |                   |            | 0.00  | 0                | 0.00          |
| INF002           | On 05/02/2013 | Spot Bond  | 100.97718 | 82.41935  | 100.97718    | 82.23678       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| ING100           | On 19/05/2013 | Spot Bond  | 101.06512 | 66.43551  | 101.06512    | 66.27304       |                   |                    | 0.00      | 0                | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  | 100.29400 | 14.61452  | 100.29400    | 14.57901       |                   |                    | 0.00      | 0                | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  | 103.81357 | 17.67504  | 103.81357    | 17.63077       |                   |                    | 0.00      | 0                | 0.00          |
| ING116           | On 31/03/2016 | Spot Bond  | 101.94170 | 17.02010  | 101.94170    | 16.97815       |                   |                    | 0.00      | 0                | 0.00          |
| ING126           | On 25/11/2012 | Spot Bond  | 100.00000 | 101.19195 | 100.00000    | 100.92774      |                   |                    | 0.00      | 0                | 0.00          |
| ING127           | On 07/12/2012 | Spot Bond  | 100.51669 | 93.86727  | 100.51669    | 93.62850       |                   |                    | 0.00      | 0                | 0.00          |
| ING130           | On 16/02/2013 | Spot Bond  | 100.00000 | 78.49462  | 100.00000    | 78.32618       |                   |                    | 0.00      | 0                | 0.00          |
| ING131           | On 24/02/2013 | Spot Bond  | 100.00000 | 77.16702  | 100.00000    | 77.00422       |                   |                    | 0.00      | 0                | 0.00          |
| ING132           | On 22/12/2018 | Spot Bond  | 100.34045 | 8.97137   | 100.34045    | 8.94933        |                   |                    | 0.00      | 0                | 0.00          |
| ING133           | On 28/02/2013 | Spot Bond  | 100.00000 | 80.97720  | 100.00000    | 80.80779       |                   |                    | 0.00      | 0                | 0.00          |
| ING135           | On 10/12/2014 | Spot Bond  | 100.81708 | 24.83522  | 100.81708    | 24.77395       |                   |                    | 0.00      | 0                | 0.00          |
| ING138           | On 22/03/2017 | Spot Bond  | 100.33341 | 10.70898  | 100.33341    | 10.68268       |                   |                    | 0.00      | 0                | 0.00          |
| ING147           | On 16/12/2012 | Spot Bond  | 100.35507 | 92.18674  | 100.35507    | 91.95782       |                   |                    | 0.00      | 0                | 0.00          |
| ING148           | On 18/03/2013 | Spot Bond  | 100.00000 | 84.85802  | 100.00000    | 84.47055       |                   |                    | 0.00      | 0                | 0.00          |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000   | 100.42490 | 6.50000      | 100.41307      |                   |                    | 0.00      | 0                | 0.00          |
| ING154           | On 03/04/2013 | Spot Bond  | 100.13131 | 84.79718  | 100.13131    | 84.54225       |                   |                    | 0.00      | 0                | 0.00          |
| ING157           | On 12/04/2013 | Spot Bond  | 99.98478  | 82.43952  | 99.98478     | 82.19850       |                   | 459,929,988,000.00 | 4,600,000 | 0.00             |               |
| ING158           | On 07/12/2012 | Spot Bond  | 100.00000 | 92.63959  | 100.00000    | 92.40506       |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING159           | On 05/12/2012 | Spot Bond  | 100.42362 | 94.75286  | 100.42362    | 94.51081       |                   |            | 0.00  | 0                | 0.00          |
| ING160           | On 10/12/2012 | Spot Bond  | 100.41625 | 93.58604  | 100.41625    | 93.35001       |                   |            | 0.00  | 0                | 0.00          |
| ING161           | On 20/03/2017 | Spot Bond  | 100.44355 | 11.01040  | 100.44355    | 10.97551       |                   |            | 0.00  | 0                | 0.00          |
| ING166           | On 02/01/2013 | Spot Bond  | 100.14548 | 89.22333  | 100.14548    | 89.01113       |                   |            | 0.00  | 0                | 0.00          |
| ING167           | On 30/09/2014 | Spot Bond  | 100.16956 | 29.89040  | 100.16956    | 29.79694       |                   |            | 0.00  | 0                | 0.00          |
| ING168           | On 07/03/2013 | Spot Bond  | 100.49744 | 86.19699  | 100.49744    | 85.78867       |                   |            | 0.00  | 0                | 0.00          |
| ING169           | On 07/06/2013 | Spot Bond  | 100.49744 | 58.45786  | 100.49744    | 58.19691       |                   |            | 0.00  | 0                | 0.00          |
| ING170           | On 18/03/2013 | Spot Bond  | 100.32608 | 81.93384  | 100.32608    | 81.56545       |                   |            | 0.00  | 0                | 0.00          |
| ING171           | On 19/03/2013 | Spot Bond  | 100.31481 | 81.56714  | 100.31481    | 81.20207       |                   |            | 0.00  | 0                | 0.00          |
| ING172           | On 28/11/2012 | Spot Bond  | 100.14110 | 94.79825  | 100.14110    | 94.55233       |                   |            | 0.00  | 0                | 0.00          |
| ING173           | On 28/02/2013 | Spot Bond  | 100.14461 | 85.27598  | 100.14461    | 84.65277       |                   |            | 0.00  | 0                | 0.00          |
| ING174           | On 28/05/2013 | Spot Bond  | 100.14677 | 57.92979  | 100.14677    | 57.52574       |                   |            | 0.00  | 0                | 0.00          |
| ING175           | On 28/08/2013 | Spot Bond  | 100.14677 | 61.91363  | 100.14677    | 61.48179       |                   |            | 0.00  | 0                | 0.00          |
| ING176           | On 28/02/2013 | Spot Bond  | 100.14488 | 85.27595  | 100.14488    | 84.65273       |                   |            | 0.00  | 0                | 0.00          |
| ING177           | On 28/02/2015 | Spot Bond  | 100.00000 | 17.17568  | 100.00000    | 17.05602       |                   |            | 0.00  | 0                | 0.00          |
| ING178           | On 28/08/2015 | Spot Bond  | 100.00000 | 11.45045  | 100.00000    | 11.37068       |                   |            | 0.00  | 0                | 0.00          |
| ING182           | On 23/01/2013 | Spot Bond  | 100.00000 | 82.76644  | 100.00000    | 82.57919       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ING32            | On 30/04/2013 | Spot Bond  | 101.21767 | 82.45566  | 101.21767    | 82.27185       |                   |            | 0.00  | 0                | 0.00          |
| ING33            | On 31/10/2013 | Spot Bond  | 101.23672 | 54.81361  | 101.23672    | 54.67937       |                   |            | 0.00  | 0                | 0.00          |
| ING34            | On 31/10/2013 | Spot Bond  | 101.23672 | 54.81361  | 101.23672    | 54.67937       |                   |            | 0.00  | 0                | 0.00          |
| ING46            | On 16/10/2013 | Spot Bond  | 99.91080  | 57.68667  | 99.91080     | 57.54703       |                   |            | 0.00  | 0                | 0.00          |
| ING60U           | On 28/02/2014 | Spot Bond  | 100.00000 | 48.38396  | 100.00000    | 48.26546       |                   |            | 0.00  | 0                | 0.00          |
| ING89            | On 31/12/2014 | Spot Bond  | 100.24109 | 23.22073  | 100.24109    | 23.16436       |                   |            | 0.00  | 0                | 0.00          |
| INJ02            | On 30/04/2015 | Spot Bond  | 102.25661 | 23.07379  | 102.25661    | 23.01677       |                   |            | 0.00  | 0                | 0.00          |
| IPB3             | On 04/12/2013 | Spot Bond  | 100.77468 | 44.13172  | 100.77468    | 44.02289       |                   |            | 0.00  | 0                | 0.00          |
| IPF01            | On 13/04/2015 | Spot Bond  | 99.93260  | 20.58398  | 99.93260     | 20.51975       |                   |            | 0.00  | 0                | 0.00          |
| IPF02            | On 13/04/2016 | Spot Bond  | 99.93094  | 12.90368  | 99.93094     | 12.86342       |                   |            | 0.00  | 0                | 0.00          |
| IPF03            | On 13/04/2017 | Spot Bond  | 99.92988  | 9.70824   | 99.92988     | 9.67795        |                   |            | 0.00  | 0                | 0.00          |
| IPF06            | On 13/04/2017 | Spot Bond  | 104.73009 | 11.12162  | 104.73009    | 11.09592       |                   |            | 0.00  | 0                | 0.00          |
| IPL4             | On 29/03/2014 | Spot Bond  | 104.25515 | 37.97454  | 104.25515    | 37.88663       |                   |            | 0.00  | 0                | 392,000.00    |
| IPL5             | On 28/09/2015 | Spot Bond  | 100.91681 | 16.38995  | 100.91681    | 16.34949       |                   |            | 0.00  | 0                | 0.00          |
| IPL6             | On 28/09/2017 | Spot Bond  | 108.21861 | 11.29521  | 108.21861    | 11.26825       |                   |            | 0.00  | 0                | 14,549,000.00 |
| IV012            | On 26/11/2014 | Spot Bond  | 101.03261 | 24.36631  | 101.03261    | 24.30674       |                   |            | 0.00  | 0                | 0.00          |
| IV013            | On 22/06/2015 | Spot Bond  | 100.34728 | 17.57671  | 100.34728    | 17.53353       |                   |            | 0.00  | 0                | 0.00          |
| IV014            | On 22/06/2015 | Spot Bond  | 109.98505 | 22.47152  | 109.98505    | 22.41777       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IV015            | On 20/09/2017 | Spot Bond  | 100.44886 | 10.15203  | 100.44886    | 10.12707       |                   |            | 0.00  | 0                | 0.00          |
| IV016            | On 06/12/2021 | Spot Bond  | 100.75653 | 9.09959   | 100.75653    | 9.07715        |                   |            | 0.00  | 0                | 0.00          |
| IV017            | On 31/01/2022 | Spot Bond  | 110.94012 | 3.17896   | 110.94012    | 3.17134        |                   |            | 0.00  | 0                | 0.00          |
| IV019            | On 31/03/2028 | Spot Bond  | 124.10625 | 2.40174   | 124.10625    | 2.39518        |                   |            | 0.00  | 0                | 0.00          |
| IV01E            | On 29/08/2013 | Spot Bond  | 100.58379 | 64.56939  | 100.58379    | 64.26772       |                   |            | 0.00  | 0                | 0.00          |
| IV022            | On 02/04/2022 | Spot Bond  | 100.18782 | 8.52231   | 100.18782    | 8.49566        |                   |            | 0.00  | 0                | 0.00          |
| IV023            | On 11/07/2022 | Spot Bond  | 99.99997  | 8.60135   | 99.99997     | 8.56352        |                   |            | 0.00  | 0                | 0.00          |
| IV024            | On 27/07/2022 | Spot Bond  | 101.62507 | 8.09817   | 101.62507    | 8.06209        |                   |            | 0.00  | 0                | 0.00          |
| IV025            | On 12/09/2019 | Spot Bond  | 100.60774 | 0.42980   | 100.60774    | 0.42788        |                   |            | 0.00  | 0                | 0.00          |
| IV026            | On 27/09/2024 | Spot Bond  | 100.28878 | 0.00700   | 100.28878    | 0.00697        |                   |            | 0.00  | 0                | 0.00          |
| IV02E            | On 17/10/2013 | Spot Bond  | 100.00000 | 47.28461  | 100.00000    | 46.90938       |                   |            | 0.00  | 0                | 0.00          |
| IV030            | On 31/01/2025 | Spot Bond  | 100.00000 | 2.31582   | 100.00000    | 2.30040        |                   |            | 0.00  | 0                | 0.00          |
| IV030A           | On 31/01/2025 | Spot Bond  | 100.00000 | 2.21045   | 100.00000    | 2.19453        |                   |            | 0.00  | 0                | 0.00          |
| IV04             | On 31/03/2013 | Spot Bond  | 102.06373 | 75.27506  | 102.06373    | 75.12499       |                   |            | 0.00  | 0                | 0.00          |
| IV07             | On 31/03/2013 | Spot Bond  | 100.17994 | 88.80577  | 100.17994    | 88.59500       |                   |            | 0.00  | 0                | 0.00          |
| IV08             | On 30/04/2018 | Spot Bond  | 117.77551 | 12.45654  | 117.77551    | 12.42472       |                   |            | 0.00  | 0                | 0.00          |
| IV09             | On 30/04/2018 | Spot Bond  | 101.74618 | 9.64462   | 101.74618    | 9.62090        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| IV19A            | On 31/03/2028 | Spot Bond  | 124.10625 | 2.37625  | 124.10625 | 2.36976      |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA204           | On 26/01/2013 | Spot Bond  | 100.00000 | 82.20721 | 100.00000 | 82.02247     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA206           | On 09/02/2013 | Spot Bond  | 100.00000 | 79.69432 | 100.00000 | 79.52070     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA207           | On 16/02/2013 | Spot Bond  | 100.00000 | 78.49462 | 100.00000 | 78.32618     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA208           | On 23/02/2013 | Spot Bond  | 100.00000 | 77.33051 | 100.00000 | 77.16702     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA229           | On 19/07/2013 | Spot Bond  | 100.00000 | 57.00126 | 100.00000 | 56.87476     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA234           | On 23/08/2013 | Spot Bond  | 100.00000 | 52.73677 | 100.00000 | 52.61973     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA245           | On 08/11/2012 | Spot Bond  | 100.00000 | 66.66667 | 100.00000 | 99.72678     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA246           | On 15/11/2012 | Spot Bond  | 99.41373  | 98.12911 | 99.41373  | 97.86753     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA247           | On 22/11/2012 | Spot Bond  | 99.31432  | 96.33047 | 99.31432  | 96.07864     |                |                   | 397,257,280,000.00 | 4,000,000 | 2,000,000.00     |               |
| IVA248           | On 29/11/2012 | Spot Bond  | 99.20028  | 94.60074 | 99.20028  | 94.35814     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA249           | On 06/12/2012 | Spot Bond  | 99.09942  | 92.93495 | 99.09942  | 92.70104     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA250           | On 13/12/2012 | Spot Bond  | 98.99876  | 91.33001 | 98.99876  | 91.10433     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA301           | On 03/01/2013 | Spot Bond  | 100.00000 | 86.69834 | 100.00000 | 86.49289     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA302           | On 10/01/2013 | Spot Bond  | 98.62399  | 85.45345 | 98.62399  | 85.25660     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA303           | On 17/01/2013 | Spot Bond  | 98.49850  | 84.11128 | 98.49850  | 83.92079     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA304           | On 24/01/2013 | Spot Bond  | 98.39906  | 82.81014 | 98.39906  | 82.62568     |                |                   |                    | 0.00      | 0                | 0.00          |
| IVA305           | On 31/01/2013 | Spot Bond  | 100.00000 | 81.29176 | 100.00000 | 81.11111     |                |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA306           | On 07/02/2013 | Spot Bond  | 100.00000 | 80.04386  | 100.00000    | 79.86871       |                   |            | 0.00  | 0                | 0.00          |
| IVA307           | On 14/02/2013 | Spot Bond  | 100.00000 | 78.83369  | 100.00000    | 78.66379       |                   |            | 0.00  | 0                | 0.00          |
| IVA308           | On 21/02/2013 | Spot Bond  | 100.00000 | 77.65957  | 100.00000    | 77.49469       |                   |            | 0.00  | 0                | 0.00          |
| IVA309           | On 28/02/2013 | Spot Bond  | 100.00000 | 76.51992  | 100.00000    | 76.35983       |                   |            | 0.00  | 0                | 0.00          |
| IVA310           | On 07/03/2013 | Spot Bond  | 100.00000 | 75.41322  | 100.00000    | 75.25773       |                   |            | 0.00  | 0                | 0.00          |
| IVA311           | On 14/03/2013 | Spot Bond  | 100.00000 | 74.33809  | 100.00000    | 74.18699       |                   |            | 0.00  | 0                | 0.00          |
| IVA312           | On 22/03/2013 | Spot Bond  | 100.00000 | 73.14629  | 100.00000    | 73.00000       |                   |            | 0.00  | 0                | 0.00          |
| IVA313           | On 28/03/2013 | Spot Bond  | 100.00000 | 72.27723  | 100.00000    | 72.13439       |                   |            | 0.00  | 0                | 0.00          |
| IVA314           | On 04/04/2013 | Spot Bond  | 100.00000 | 71.28906  | 100.00000    | 71.15010       |                   |            | 0.00  | 0                | 0.00          |
| IVA315           | On 11/04/2013 | Spot Bond  | 100.00000 | 70.32755  | 100.00000    | 70.19231       |                   |            | 0.00  | 0                | 0.00          |
| IVA316           | On 18/04/2013 | Spot Bond  | 100.00000 | 69.39163  | 100.00000    | 69.25996       |                   |            | 0.00  | 0                | 0.00          |
| IVA317           | On 10/05/2013 | Spot Bond  | 100.00000 | 70.64357  | 100.00000    | 70.50954       |                   |            | 0.00  | 0                | 0.00          |
| IVA318           | On 11/05/2013 | Spot Bond  | 100.00000 | 70.50954  | 100.00000    | 70.37577       |                   |            | 0.00  | 0                | 0.00          |
| IVA319           | On 12/05/2013 | Spot Bond  | 100.00000 | 70.37577  | 100.00000    | 70.24225       |                   |            | 0.00  | 0                | 0.00          |
| IVA320           | On 13/05/2013 | Spot Bond  | 100.00000 | 70.24225  | 100.00000    | 70.10898       |                   |            | 0.00  | 0                | 0.00          |
| IVA321           | On 14/05/2013 | Spot Bond  | 100.00000 | 70.10898  | 100.00000    | 69.97597       |                   |            | 0.00  | 0                | 0.00          |
| IVA322           | On 15/05/2013 | Spot Bond  | 100.00000 | 69.97597  | 100.00000    | 69.84321       |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA323           | On 16/05/2013 | Spot Bond  | 100.00000 | 69.84321  | 100.00000    | 69.71070       |                   |            | 0.00  | 0                | 0.00          |
| IVA324           | On 17/05/2013 | Spot Bond  | 100.00000 | 69.71070  | 100.00000    | 69.57844       |                   |            | 0.00  | 0                | 0.00          |
| IVA325           | On 18/05/2013 | Spot Bond  | 100.00000 | 69.57844  | 100.00000    | 69.44644       |                   |            | 0.00  | 0                | 0.00          |
| IVA326           | On 19/05/2013 | Spot Bond  | 100.00000 | 69.44644  | 100.00000    | 69.31468       |                   |            | 0.00  | 0                | 0.00          |
| IVA327           | On 20/05/2013 | Spot Bond  | 100.00000 | 69.31468  | 100.00000    | 69.18318       |                   |            | 0.00  | 0                | 0.00          |
| IVA328           | On 21/05/2013 | Spot Bond  | 100.00000 | 69.18318  | 100.00000    | 69.05192       |                   |            | 0.00  | 0                | 0.00          |
| IVA329           | On 22/05/2013 | Spot Bond  | 100.00000 | 69.05192  | 100.00000    | 68.92091       |                   |            | 0.00  | 0                | 0.00          |
| IVA330           | On 23/05/2013 | Spot Bond  | 100.00000 | 68.92091  | 100.00000    | 68.79015       |                   |            | 0.00  | 0                | 0.00          |
| IVA331           | On 24/05/2013 | Spot Bond  | 100.00000 | 68.79015  | 100.00000    | 68.65964       |                   |            | 0.00  | 0                | 0.00          |
| IVA332           | On 25/05/2013 | Spot Bond  | 100.00000 | 68.65964  | 100.00000    | 68.52938       |                   |            | 0.00  | 0                | 0.00          |
| IVA333           | On 15/08/2013 | Spot Bond  | 100.00000 | 58.75879  | 100.00000    | 58.64732       |                   |            | 0.00  | 0                | 0.00          |
| IVA334           | On 22/08/2013 | Spot Bond  | 100.00000 | 57.98287  | 100.00000    | 57.87286       |                   |            | 0.00  | 0                | 0.00          |
| IVA335           | On 29/08/2013 | Spot Bond  | 100.00000 | 57.21719  | 100.00000    | 57.10864       |                   |            | 0.00  | 0                | 0.00          |
| IVA336           | On 05/09/2013 | Spot Bond  | 100.00000 | 56.46162  | 100.00000    | 56.35450       |                   |            | 0.00  | 0                | 0.00          |
| IVA337           | On 12/09/2013 | Spot Bond  | 100.00000 | 55.71603  | 100.00000    | 55.61032       |                   |            | 0.00  | 0                | 0.00          |
| IVA338           | On 19/09/2013 | Spot Bond  | 100.00000 | 54.98029  | 100.00000    | 54.87598       |                   |            | 0.00  | 0                | 0.00          |
| IVA339           | On 26/09/2013 | Spot Bond  | 100.00000 | 48.89984  | 100.00000    | 48.79132       |                   |            | 0.00  | 0                | 0.00          |
| IVA340           | On 03/10/2013 | Spot Bond  | 100.00000 | 48.14523  | 100.00000    | 48.03839       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVA341           | On 10/10/2013 | Spot Bond  | 100.00000 | 47.40227  | 100.00000    | 47.29707       |                   |            | 0.00  | 0                | 0.00          |
| IVA342           | On 17/10/2013 | Spot Bond  | 100.00000 | 46.67077  | 100.00000    | 46.56719       |                   |            | 0.00  | 0                | 0.00          |
| IVA343           | On 24/10/2013 | Spot Bond  | 100.00000 | 45.95055  | 100.00000    | 45.84858       |                   |            | 0.00  | 0                | 0.00          |
| IVA344           | On 31/10/2013 | Spot Bond  | 100.00000 | 45.24145  | 100.00000    | 45.14105       |                   |            | 0.00  | 0                | 0.00          |
| IVA345           | On 07/11/2013 | Spot Bond  | 100.00000 | 44.54330  | 100.00000    | 44.44444       |                   |            | 0.00  | 0                | 0.00          |
| IVA346           | On 14/11/2013 | Spot Bond  | 100.00000 | 42.55500  | 100.00000    | 42.24799       |                   |            | 0.00  | 0                | 0.00          |
| IVA347           | On 21/11/2013 | Spot Bond  | 100.00000 | 40.87720  | 100.00000    | 40.61497       |                   |            | 0.00  | 0                | 0.00          |
| IVA348           | On 28/11/2013 | Spot Bond  | 100.00000 | 39.58273  | 100.00000    | 39.35411       |                   |            | 0.00  | 0                | 0.00          |
| IVA349           | On 05/12/2013 | Spot Bond  | 100.00000 | 38.55416  | 100.00000    | 38.35167       |                   |            | 0.00  | 0                | 0.00          |
| IVA350           | On 12/12/2013 | Spot Bond  | 100.00000 | 37.71746  | 100.00000    | 37.53584       |                   |            | 0.00  | 0                | 0.00          |
| IVA351           | On 19/12/2013 | Spot Bond  | 100.00000 | 37.02369  | 100.00000    | 36.85909       |                   |            | 0.00  | 0                | 0.00          |
| IVC001           | On 05/07/2013 | Spot Bond  | 100.11329 | 59.23679  | 100.11329    | 59.09314       |                   |            | 0.00  | 0                | 0.00          |
| IVC002           | On 12/02/2020 | Spot Bond  | 101.15218 | 8.85206   | 101.15218    | 8.83039        |                   |            | 0.00  | 0                | 0.00          |
| IVC004           | On 29/04/2014 | Spot Bond  | 101.33204 | 37.67224  | 101.33204    | 37.57989       |                   |            | 0.00  | 0                | 0.00          |
| IVC005           | On 27/07/2015 | Spot Bond  | 101.39683 | 15.35883  | 101.39683    | 15.29051       |                   |            | 0.00  | 0                | 0.00          |
| IVF001           | On 10/01/2013 | Spot Bond  | 100.01454 | 87.57040  | 100.01454    | 87.36626       |                   |            | 0.00  | 0                | 0.00          |
| IVF002           | On 01/08/2013 | Spot Bond  | 101.10215 | 48.72201  | 101.10215    | 48.50582       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| IVF003           | On 07/02/2013 | Spot Bond  | 100.97704 | 82.05506  | 100.97704    | 81.87411       |                   |            | 0.00  | 0                | 0.00          |
| JDG01            | On 30/10/2015 | Spot Bond  | 100.00000 | 9.45896   | 100.00000    | 9.38797        |                   |            | 0.00  | 0                | 0.00          |
| KCF01U           | On 30/04/2013 | Spot Bond  | 100.00000 | 83.59380  | 100.00000    | 83.40928       |                   |            | 0.00  | 0                | 0.00          |
| KCF02U           | On 30/04/2013 | Spot Bond  | 100.00000 | 83.45540  | 100.00000    | 83.27117       |                   |            | 0.00  | 0                | 0.00          |
| KSB004           | On 01/02/2013 | Spot Bond  | 103.25721 | 85.45203  | 103.25721    | 85.25760       |                   |            | 0.00  | 0                | 0.00          |
| KSB005           | On 28/02/2013 | Spot Bond  | 102.85510 | 80.78191  | 102.85510    | 80.60924       |                   |            | 0.00  | 0                | 0.00          |
| KSB007           | On 31/08/2017 | Spot Bond  | 100.85336 | 2.81596   | 100.85336    | 2.80514        |                   |            | 0.00  | 0                | 0.00          |
| KSB008           | On 01/11/2017 | Spot Bond  | 100.00000 | 2.32938   | 100.00000    | 2.31189        |                   |            | 0.00  | 0                | 0.00          |
| KSP003           | On 01/02/2013 | Spot Bond  | 100.00000 | 84.08302  | 100.00000    | 83.89659       |                   |            | 0.00  | 0                | 0.00          |
| KSP004           | On 01/04/2013 | Spot Bond  | 100.00000 | 74.24057  | 100.00000    | 74.09500       |                   |            | 0.00  | 0                | 0.00          |
| KW01             | On 31/10/2027 | Spot Bond  | 146.46402 | 9.44387   | 146.46402    | 9.41525        |                   |            | 0.00  | 0                | 0.00          |
| LBK01            | On 25/10/2013 | Spot Bond  | 101.88203 | 55.75320  | 101.88203    | 55.61586       |                   |            | 0.00  | 0                | 0.00          |
| LBK02            | On 26/03/2015 | Spot Bond  | 100.15505 | 21.05013  | 100.15505    | 20.99851       |                   |            | 0.00  | 0                | 0.00          |
| LGL02            | On 13/08/2017 | Spot Bond  | 100.36228 | 17.83253  | 100.36228    | 17.76531       |                   |            | 0.00  | 0                | 8,121,000.00  |
| LGL03            | On 03/04/2018 | Spot Bond  | 98.87452  | 1.85176   | 98.87452     | 1.84478        |                   |            | 0.00  | 0                | 0.00          |
| MAQ007           | On 27/01/2013 | Spot Bond  | 100.00000 | 82.02247  | 100.00000    | 81.83857       |                   |            | 0.00  | 0                | 0.00          |
| MAQ008           | On 09/02/2013 | Spot Bond  | 100.00000 | 79.69432  | 100.00000    | 79.52070       |                   |            | 0.00  | 0                | 0.00          |
| MAQ015           | On 23/08/2013 | Spot Bond  | 100.00000 | 52.73677  | 100.00000    | 52.61973       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| MAQ018           | On 11/01/2013 | Spot Bond  | 98.55765  | 85.26505 | 98.55765  | 85.06920     |                |                   |            | 0.00  | 0                | 0.00           |
| MAQ019           | On 08/11/2012 | Spot Bond  | 99.62912  | 66.74919 | 99.62912  | 99.72779     |                |                   |            | 0.00  | 0                | 0.00           |
| MAQ020           | On 02/08/2013 | Spot Bond  | 101.08680 | 48.51051 | 101.08680 | 48.29528     |                |                   |            | 0.00  | 0                | 0.00           |
| MAQ021           | On 29/11/2012 | Spot Bond  | 99.30957  | 94.59512 | 99.30957  | 94.35228     |                |                   |            | 0.00  | 0                | 0.00           |
| MAQ022           | On 11/12/2012 | Spot Bond  | 99.14082  | 91.77392 | 99.14082  | 91.54572     |                |                   |            | 0.00  | 0                | 0.00           |
| MAQ023           | On 11/01/2013 | Spot Bond  | 98.70105  | 85.24678 | 98.70105  | 85.05072     |                |                   |            | 0.00  | 0                | 0.00           |
| MAQ024           | On 11/03/2013 | Spot Bond  | 97.83334  | 75.20578 | 97.83334  | 75.05449     |                |                   |            | 0.00  | 0                | 0.00           |
| MAQ025           | On 11/10/2013 | Spot Bond  | 100.00000 | 51.02635 | 100.00000 | 50.64335     |                |                   |            | 0.00  | 0                | 0.00           |
| MAQ026           | On 01/02/2013 | Spot Bond  | 100.00000 | 81.11111 | 100.00000 | 99.99986     |                |                   |            | 0.00  | 0                | 0.00           |
| MBC17            | On 06/02/2013 | Spot Bond  | 100.00000 | 80.21978 | 100.00000 | 80.04386     |                |                   |            | 0.00  | 0                | 0.00           |
| MBC18            | On 21/02/2013 | Spot Bond  | 100.00000 | 77.65957 | 100.00000 | 99.99986     |                |                   |            | 0.00  | 0                | 0.00           |
| MBF018           | On 15/04/2013 | Spot Bond  | 99.92980  | 85.83210 | 99.92980  | 85.63581     |                |                   |            | 0.00  | 0                | 0.00           |
| MBF019           | On 15/04/2014 | Spot Bond  | 99.92873  | 39.62077 | 99.92873  | 39.52485     |                |                   |            | 0.00  | 0                | 0.00           |
| MBF024           | On 26/05/2013 | Spot Bond  | 100.85528 | 64.46102 | 100.85528 | 64.30366     |                |                   |            | 0.00  | 0                | 0.00           |
| MBF025           | On 26/05/2014 | Spot Bond  | 100.87824 | 30.52570 | 100.87824 | 30.45117     |                |                   |            | 0.00  | 0                | 0.00           |
| MBF027           | On 07/10/2014 | Spot Bond  | 100.00907 | 27.93492 | 100.00907 | 27.86724     |                |                   |            | 0.00  | 0                | 0.00           |
| MBF028           | On 16/04/2015 | Spot Bond  | 99.91959  | 20.11609 | 99.91959  | 20.05332     |                |                   |            | 0.00  | 0                | 133,350,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MBF029           | On 01/10/2015 | Spot Bond  | 100.16737 | 11.70236  | 100.16737    | 11.61536       |                   |            | 0.00  | 0                | 0.00          |
| MBF030           | On 01/10/2017 | Spot Bond  | 100.17350 | 2.03531   | 100.17350    | 2.02644        |                   |            | 0.00  | 0                | 0.00          |
| MBP011           | On 30/01/2013 | Spot Bond  | 100.00000 | 82.97538  | 100.00000    | 82.79057       |                   |            | 0.00  | 0                | 0.00          |
| MBP012           | On 29/01/2013 | Spot Bond  | 101.40172 | 82.86627  | 101.40172    | 82.67919       |                   |            | 0.00  | 0                | 0.00          |
| MBP013           | On 29/01/2014 | Spot Bond  | 101.42165 | 37.94912  | 101.42165    | 37.85601       |                   |            | 0.00  | 0                | 0.00          |
| MBP17U           | On 23/11/2012 | Spot Bond  | 100.00000 | 97.65047  | 100.00000    | 97.39417       |                   |            | 0.00  | 0                | 0.00          |
| MBP18U           | On 28/01/2014 | Spot Bond  | 100.00000 | 38.47026  | 100.00000    | 38.37706       |                   |            | 0.00  | 0                | 0.00          |
| MBP19U           | On 18/02/2013 | Spot Bond  | 100.00000 | 97.61273  | 100.00000    | 97.35449       |                   |            | 0.00  | 0                | 0.00          |
| MBP20U           | On 17/02/2014 | Spot Bond  | 100.00000 | 44.01803  | 100.00000    | 43.91140       |                   |            | 0.00  | 0                | 0.00          |
| MBP21U           | On 11/04/2014 | Spot Bond  | 100.00000 | 39.87378  | 100.00000    | 39.77720       |                   |            | 0.00  | 0                | 0.00          |
| MBP22U           | On 09/09/2014 | Spot Bond  | 100.00000 | 24.29554  | 100.00000    | 24.23604       |                   |            | 0.00  | 0                | 0.00          |
| MBP23U           | On 13/02/2015 | Spot Bond  | 100.00000 | 22.31062  | 100.00000    | 22.25658       |                   |            | 0.00  | 0                | 0.00          |
| MBP24U           | On 22/03/2016 | Spot Bond  | 100.00000 | 6.16911   | 100.00000    | 6.15400        |                   |            | 0.00  | 0                | 0.00          |
| MBP25U           | On 22/03/2015 | Spot Bond  | 100.00000 | 15.06129  | 100.00000    | 15.02441       |                   |            | 0.00  | 0                | 0.00          |
| MBSA01           | On 16/04/2019 | Spot Bond  | 106.46019 | 9.33323   | 106.46019    | 9.31138        |                   |            | 0.00  | 0                | 24,000.00     |
| MCB2M            | On 13/12/2012 | Spot Bond  | 100.46941 | 92.58642  | 100.46941    | 92.35455       |                   |            | 0.00  | 0                | 0.00          |
| MCB3M            | On 13/12/2014 | Spot Bond  | 100.55268 | 22.30880  | 100.55268    | 22.25389       |                   |            | 0.00  | 0                | 0.00          |
| MEFSA1           | On 05/10/2014 | Spot Bond  | 100.10089 | 26.75178  | 100.10089    | 26.69220       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility        | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-------------------|-------|------------------|---------------|
| MEFSA2           | On 05/10/2014 | Spot Bond  | 100.10166 | 26.79480  | 100.10166    | 26.73512       |                   |                   | 0.00  | 0                | 0.00          |
| MEFSA3           | On 05/10/2016 | Spot Bond  | 100.10553 | 11.05879  | 100.10553    | 11.03416       |                   |                   | 0.00  | 0                | 0.00          |
| MEFSA4           | On 05/01/2019 | Spot Bond  | 102.05054 | 10.05935  | 102.05054    | 10.03684       |                   |                   | 0.00  | 0                | 0.00          |
| MEFSA6           | On 05/07/2026 | Spot Bond  | 102.14122 | 9.92950   | 102.14122    | 9.90726        |                   |                   | 0.00  | 0                | 0.00          |
| MEFSB3           | On 05/10/2016 | Spot Bond  | 100.13874 | 13.08785  | 100.13874    | 13.05870       |                   |                   | 0.00  | 0                | 0.00          |
| MEFSB4           | On 05/01/2019 | Spot Bond  | 102.46074 | 12.65793  | 102.46074    | 12.62951       |                   |                   | 0.00  | 0                | 0.00          |
| MEFSB5           | On 05/01/2022 | Spot Bond  | 102.63527 | 12.99737  | 102.63527    | 12.96813       |                   |                   | 0.00  | 0                | 0.00          |
| MET01            | On 15/12/2014 | Spot Bond  | 109.14290 | 26.67791  | 109.14290    | 26.61450       |                   |                   | 0.00  | 0                | 96,600,000.00 |
| MFS1A1           | On 20/12/2015 | Spot Bond  | 100.35527 | 12.60179  | 100.35527    | 12.57082       |                   |                   | 0.00  | 0                | 0.00          |
| MFS1A2           | On 20/12/2018 | Spot Bond  | 100.36949 | 7.50112   | 100.36949    | 7.48268        |                   |                   | 0.00  | 0                | 0.00          |
| MFS1B            | On 20/09/2019 | Spot Bond  | 108.22148 | 10.93505  | 108.22148    | 10.90632       |                   |                   | 0.00  | 0                | 0.00          |
| MGL01            | On 15/09/2015 | Spot Bond  | 105.26282 | 17.40897  | 105.26282    | 17.36836       |                   | 59,473,493,300.00 |       | 565,000          | 25,900,000.00 |
| MIL01            | On 31/05/2015 | Spot Bond  | 100.76354 | 17.10848  | 100.76354    | 17.05413       |                   |                   | 0.00  | 0                | 0.00          |
| MIL02            | On 31/05/2017 | Spot Bond  | 106.38091 | 13.89418  | 106.38091    | 13.86183       |                   |                   | 0.00  | 0                | 0.00          |
| MQB01            | On 31/05/2013 | Spot Bond  | 100.73012 | 64.14835  | 100.73012    | 63.99022       |                   |                   | 0.00  | 0                | 0.00          |
| MQB02            | On 31/05/2017 | Spot Bond  | 106.29569 | 13.50064  | 106.29569    | 13.46923       |                   |                   | 0.00  | 0                | 7,970,000.00  |
| MTN02            | On 13/07/2014 | Spot Bond  | 109.35704 | 33.28041  | 109.35704    | 33.20161       |                   |                   | 0.00  | 0                | 4,525,000.00  |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| MTN03            | On 13/07/2015 | Spot Bond  | 108.68196 | 20.30653  | 108.68196    | 20.25870       |                   |            | 0.00  | 0                | 9,700,000.00  |
| MTN04            | On 13/07/2017 | Spot Bond  | 112.43670 | 13.39272  | 112.43670    | 13.36030       |                   |            | 0.00  | 0                | 4,075,000.00  |
| MTN05            | On 28/10/2013 | Spot Bond  | 105.38322 | 48.33916  | 105.38322    | 48.22687       |                   |            | 0.00  | 0                | 0.00          |
| MTNC10           | On 06/12/2012 | Spot Bond  | 99.21764  | 92.92712  | 99.21764     | 92.69297       |                   |            | 0.00  | 0                | 0.00          |
| MTNC11           | On 16/01/2013 | Spot Bond  | 98.63643  | 84.28410  | 98.63643     | 84.09257       |                   |            | 0.00  | 0                | 0.00          |
| MTNC12           | On 20/03/2013 | Spot Bond  | 97.71856  | 73.88836  | 97.71856     | 73.74249       |                   |            | 0.00  | 0                | 0.00          |
| N4A111           | On 14/08/2020 | Spot Bond  | 100.00000 | 5.72778   | 100.00000    | 5.71390        |                   |            | 0.00  | 0                | 0.00          |
| N4A202           | On 14/08/2020 | Spot Bond  | 100.00000 | 0.12201   | 100.00000    | 0.12171        |                   |            | 0.00  | 0                | 0.00          |
| N4A205           | On 14/08/2020 | Spot Bond  | 100.00000 | 5.99847   | 100.00000    | 5.98394        |                   |            | 0.00  | 0                | 0.00          |
| N4A208           | On 14/08/2020 | Spot Bond  | 100.00000 | 6.07230   | 100.00000    | 6.05759        |                   |            | 0.00  | 0                | 0.00          |
| N4A211           | On 14/08/2020 | Spot Bond  | 100.89771 | 5.57366   | 100.89771    | 5.56005        |                   |            | 0.00  | 0                | 0.00          |
| N4A302           | On 14/08/2020 | Spot Bond  | 100.90718 | 5.63160   | 100.90718    | 5.61785        |                   |            | 0.00  | 0                | 0.00          |
| N4A305           | On 14/08/2020 | Spot Bond  | 100.92303 | 5.72815   | 100.92303    | 5.71416        |                   |            | 0.00  | 0                | 0.00          |
| N4A308           | On 14/08/2020 | Spot Bond  | 100.93092 | 5.77642   | 100.93092    | 5.76230        |                   |            | 0.00  | 0                | 0.00          |
| N4A311           | On 14/08/2020 | Spot Bond  | 100.94038 | 5.83432   | 100.94038    | 5.82007        |                   |            | 0.00  | 0                | 0.00          |
| N4A402           | On 14/08/2020 | Spot Bond  | 100.96406 | 5.97903   | 100.96406    | 5.96442        |                   |            | 0.00  | 0                | 0.00          |
| N4A405           | On 14/08/2020 | Spot Bond  | 100.97993 | 6.07547   | 100.97993    | 6.06063        |                   |            | 0.00  | 0                | 0.00          |
| N4A408           | On 14/08/2020 | Spot Bond  | 100.99728 | 6.18152   | 100.99728    | 6.16642        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|----------------|
| N4A411           | On 14/08/2020 | Spot Bond  | 101.01305 | 6.27791  | 101.01305 | 6.26256      |                |                   |                      | 0.00       | 0                | 0.00           |
| N4A502           | On 14/08/2020 | Spot Bond  | 101.02081 | 6.32609  | 101.02081 | 6.31062      |                |                   |                      | 0.00       | 0                | 0.00           |
| N4B508           | On 14/08/2020 | Spot Bond  | 101.11573 | 6.90361  | 101.11573 | 6.88672      |                |                   |                      | 0.00       | 0                | 0.00           |
| N4C508           | On 14/08/2020 | Spot Bond  | 101.22620 | 7.57605  | 101.22620 | 7.55749      |                |                   |                      | 0.00       | 0                | 0.00           |
| N4D68U           | On 14/08/2020 | Spot Bond  | 100.00000 | 0.12201  | 100.00000 | 0.12171      |                |                   |                      | 0.00       | 0                | 0.00           |
| N4E68U           | On 14/08/2020 | Spot Bond  | 100.00000 | 0.12201  | 100.00000 | 0.12171      |                |                   |                      | 0.00       | 0                | 0.00           |
| NBK10B           | On 21/04/2014 | Spot Bond  | 101.70052 | 37.90895 | 101.70052 | 37.81573     |                |                   |                      | 0.00       | 0                | 0.00           |
| NBK11B           | On 27/10/2014 | Spot Bond  | 101.25975 | 26.07792 | 101.25975 | 26.01403     |                |                   |                      | 0.00       | 0                | 0.00           |
| NBK12B           | On 20/02/2015 | Spot Bond  | 100.87403 | 22.42173 | 100.87403 | 22.36698     |                |                   |                      | 0.00       | 0                | 0.00           |
| NBK13B           | On 21/02/2017 | Spot Bond  | 101.31348 | 10.08828 | 101.31348 | 10.06356     |                |                   | 40,525,392,000.00    | 400,000    | 200,000.00       |                |
| NBK14B           | On 27/08/2015 | Spot Bond  | 100.75760 | 19.56641 | 100.75760 | 19.47983     |                |                   |                      | 0.00       | 0                | 0.00           |
| NBK15B           | On 27/08/2017 | Spot Bond  | 100.79541 | 10.94381 | 100.79541 | 10.89538     |                |                   |                      | 0.00       | 0                | 125,000,000.00 |
| NBK2A            | On 15/09/2015 | Spot Bond  | 110.77590 | 18.19272 | 110.77590 | 18.14847     |                |                   |                      | 0.00       | 0                | 13,813,000.00  |
| NBK2B            | On 15/09/2015 | Spot Bond  | 101.00801 | 17.14306 | 101.00801 | 17.10070     |                |                   |                      | 0.00       | 0                | 0.00           |
| NBK3A            | On 09/09/2019 | Spot Bond  | 118.84122 | 11.34070 | 118.84122 | 11.31151     |                |                   |                      | 0.00       | 0                | 6,655,000.00   |
| NBK4             | On 28/10/2024 | Spot Bond  | 30.23292  | 4.23456  | 30.23292  | 4.23149      |                |                   |                      | 0.00       | 0                | 0.00           |
| NBK5B            | On 19/04/2013 | Spot Bond  | 102.03598 | 84.72469 | 102.03598 | 84.52931     |                |                   | 4,081,439,200,000.00 | 40,000,000 | 10,000,000.00    |                |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NBK6A            | On 19/04/2015 | Spot Bond  | 111.25692 | 19.63252  | 111.25692    | 19.58487       |                   |            | 0.00  | 0                | 9,400,000.00  |
| NBK6B            | On 19/04/2015 | Spot Bond  | 101.70058 | 19.80690  | 101.70058    | 19.75819       |                   |            | 0.00  | 0                | 0.00          |
| NBK7B            | On 19/04/2020 | Spot Bond  | 101.79234 | 7.59252   | 101.79234    | 7.57383        |                   |            | 0.00  | 0                | 0.00          |
| NBK8A            | On 24/03/2014 | Spot Bond  | 103.06649 | 38.30032  | 103.06649    | 38.21247       |                   |            | 0.00  | 0                | 0.00          |
| NBK8B            | On 24/03/2014 | Spot Bond  | 100.27352 | 41.09398  | 100.27352    | 40.99309       |                   |            | 0.00  | 0                | 20,000,000.00 |
| NBK9A            | On 23/03/2016 | Spot Bond  | 107.67718 | 14.69389  | 107.67718    | 14.65896       |                   |            | 0.00  | 0                | 9,525,000.00  |
| NBK9B            | On 23/03/2016 | Spot Bond  | 100.28219 | 12.78768  | 100.28219    | 12.75628       |                   |            | 0.00  | 0                | 0.00          |
| NBK11            | On 31/03/2013 | Spot Bond  | 117.77042 | 81.04806  | 117.77042    | 80.86299       |                   |            | 0.00  | 0                | 0.00          |
| NCLN17           | On 24/01/2013 | Spot Bond  | 101.18874 | 83.58800  | 101.18874    | 83.39747       |                   |            | 0.00  | 0                | 0.00          |
| NCLN19           | On 07/03/2013 | Spot Bond  | 100.66622 | 94.21278  | 100.66622    | 93.97219       |                   |            | 0.00  | 0                | 0.00          |
| NCLN43           | On 28/08/2014 | Spot Bond  | 100.00000 | 28.66298  | 100.00000    | 28.60859       |                   |            | 0.00  | 0                | 0.00          |
| NCLN44           | On 17/09/2014 | Spot Bond  | 100.00000 | 36.20431  | 100.00000    | 36.13562       |                   |            | 0.00  | 0                | 0.00          |
| NCLN45           | On 22/09/2014 | Spot Bond  | 100.00000 | 27.33397  | 100.00000    | 27.28212       |                   |            | 0.00  | 0                | 0.00          |
| NCLN46           | On 20/10/2014 | Spot Bond  | 100.00000 | 25.91851  | 100.00000    | 25.86934       |                   |            | 0.00  | 0                | 0.00          |
| NCLN48           | On 25/02/2015 | Spot Bond  | 100.88001 | 23.18103  | 100.88001    | 23.12443       |                   |            | 0.00  | 0                | 0.00          |
| NCLN49           | On 12/03/2013 | Spot Bond  | 100.53804 | 92.94305  | 100.53804    | 92.70896       |                   |            | 0.00  | 0                | 0.00          |
| NCLN50           | On 25/03/2013 | Spot Bond  | 100.29682 | 90.01627  | 100.29682    | 89.79722       |                   |            | 0.00  | 0                | 0.00          |
| NCLN51           | On 26/03/2013 | Spot Bond  | 100.27583 | 89.78395  | 100.27583    | 89.56603       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN52           | On 26/03/2013 | Spot Bond  | 100.27583 | 89.78395 | 100.27583 | 89.56603     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN53           | On 26/03/2013 | Spot Bond  | 100.27583 | 89.78395 | 100.27583 | 89.56603     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN54           | On 31/03/2015 | Spot Bond  | 100.26098 | 21.68308 | 100.26098 | 21.63044     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN55           | On 07/04/2015 | Spot Bond  | 100.01676 | 21.14790 | 100.01676 | 21.09667     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN56           | On 15/04/2015 | Spot Bond  | 99.92572  | 20.76808 | 99.92572  | 20.71779     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN58           | On 01/06/2015 | Spot Bond  | 100.72872 | 17.44204 | 100.72872 | 17.39904     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN61           | On 30/11/2015 | Spot Bond  | 78.84167  | 16.88178 | 78.84167  | 16.85498     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN62           | On 02/12/2015 | Spot Bond  | 100.68736 | 13.60341 | 100.68736 | 13.56989     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN63           | On 08/12/2015 | Spot Bond  | 100.00000 | 11.80961 | 100.00000 | 11.78726     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN64           | On 25/01/2016 | Spot Bond  | 101.44317 | 11.97867 | 101.44317 | 11.94927     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN65           | On 25/01/2016 | Spot Bond  | 101.58167 | 12.57933 | 101.58167 | 12.54842     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN66           | On 29/01/2016 | Spot Bond  | 101.36186 | 11.92505 | 101.36186 | 11.89580     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN67           | On 13/07/2016 | Spot Bond  | 99.92294  | 11.33953 | 99.92294  | 11.31209     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN68           | On 30/01/2013 | Spot Bond  | 100.00000 | 83.77484 | 100.00000 | 83.58826     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN69           | On 27/05/2016 | Spot Bond  | 74.70107  | 13.81493 | 74.70107  | 13.79383     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN70           | On 30/08/2013 | Spot Bond  | 100.71896 | 64.04498 | 100.71896 | 63.88883     |                |                   |            | 0.00  | 0                | 0.00          |
| NCLN71           | On 17/03/2014 | Spot Bond  | 100.42509 | 41.72209 | 100.42509 | 41.63825     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NCLN72           | On 17/03/2014 | Spot Bond  | 100.41859 | 41.65069  | 100.41859    | 41.56701       |                   |            | 0.00  | 0                | 0.00          |
| NCLN73           | On 03/07/2015 | Spot Bond  | 100.13494 | 16.93287  | 100.13494    | 16.85832       |                   |            | 0.00  | 0                | 0.00          |
| NCLN74           | On 15/08/2017 | Spot Bond  | 101.09351 | 8.94131   | 101.09351    | 8.90164        |                   |            | 0.00  | 0                | 0.00          |
| NCLN75           | On 20/09/2017 | Spot Bond  | 100.28784 | 2.11460   | 100.28784    | 2.10463        |                   |            | 0.00  | 0                | 0.00          |
| NCLN76           | On 20/09/2015 | Spot Bond  | 100.21716 | 10.68334  | 100.21716    | 10.63118       |                   |            | 0.00  | 0                | 0.00          |
| NCLN77           | On 09/10/2017 | Spot Bond  | 100.00000 | 2.77011   | 100.00000    | 2.74932        |                   |            | 0.00  | 0                | 0.00          |
| NED11            | On 17/09/2015 | Spot Bond  | 108.64353 | 18.56203  | 108.64353    | 18.51758       |                   |            | 0.00  | 0                | 0.00          |
| NED12A           | On 14/12/2012 | Spot Bond  | 100.43443 | 92.30059  | 100.43443    | 92.07007       |                   |            | 0.00  | 0                | 0.00          |
| NED12B           | On 14/12/2012 | Spot Bond  | 103.93706 | 95.40928  | 103.93706    | 95.16349       |                   |            | 0.00  | 0                | 0.00          |
| NED6             | On 20/09/2013 | Spot Bond  | 103.85854 | 54.53025  | 103.85854    | 54.40439       |                   |            | 0.00  | 0                | 0.00          |
| NED8             | On 08/02/2014 | Spot Bond  | 105.20960 | 42.26959  | 105.20960    | 42.17259       |                   |            | 0.00  | 0                | 5,553,000.00  |
| NED9             | On 06/07/2017 | Spot Bond  | 100.00389 | 7.48132   | 100.00389    | 7.46320        |                   |            | 0.00  | 0                | 0.00          |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 122.15519 | 19.51648  | 122.15519    | 19.46598       |                   |            | 0.00  | 0                | 0.00          |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 109.62449 | 11.32715  | 109.62449    | 11.29737       |                   |            | 0.00  | 0                | 0.00          |
| NET41            | On 16/02/2013 | Spot Bond  | 100.00000 | 78.49462  | 100.00000    | 78.32618       |                   |            | 0.00  | 0                | 0.00          |
| NHM001           | On 04/09/2015 | Spot Bond  | 100.87482 | 11.54909  | 100.87482    | 11.49737       |                   |            | 0.00  | 0                | 0.00          |
| NILB10           | On 08/12/2016 | Spot Bond  | 154.74879 | 6.04254   | 154.74879    | 6.02316        |                   |            | 0.00  | 0                | 0.00          |
| NMP20N           | On 24/07/2020 | Spot Bond  | 110.78287 | 11.00819  | 110.78287    | 10.98185       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| NQ1A10           | On 22/05/2020 | Spot Bond  | 112.47442 | 11.49821  | 112.47442    | 11.46728       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A11           | On 22/05/2016 | Spot Bond  | 100.87478 | 11.47453  | 100.87478    | 11.44653       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A12           | On 22/05/2014 | Spot Bond  | 100.84223 | 30.86622  | 100.84223    | 30.79088       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A14           | On 22/05/2013 | Spot Bond  | 100.77827 | 64.96216  | 100.77827    | 64.80368       |                   |            | 0.00  | 0                | 0.00          |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 100.82862 | 16.80981  | 100.82862    | 16.75695       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 114.30671 | 11.56009  | 114.30671    | 11.52856       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B11           | On 22/05/2014 | Spot Bond  | 100.88848 | 31.17409  | 100.88848    | 31.09797       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B13           | On 22/05/2013 | Spot Bond  | 100.82727 | 65.16077  | 100.82727    | 65.00175       |                   |            | 0.00  | 0                | 0.00          |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 100.85447 | 16.99125  | 100.85447    | 16.93780       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 112.37668 | 11.94548  | 112.37668    | 11.91338       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C11           | On 22/05/2014 | Spot Bond  | 100.94287 | 31.53614  | 100.94287    | 31.45910       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C13           | On 22/05/2013 | Spot Bond  | 100.89257 | 65.42553  | 100.89257    | 65.26577       |                   |            | 0.00  | 0                | 0.00          |
| NQ1C14           | On 22/05/2015 | Spot Bond  | 100.90208 | 17.32531  | 100.90208    | 17.27080       |                   |            | 0.00  | 0                | 0.00          |
| NQF1A7           | On 22/11/2012 | Spot Bond  | 100.00000 | 97.92521  | 100.00000    | 97.66752       |                   |            | 0.00  | 0                | 0.00          |
| NQF1A9           | On 22/05/2013 | Spot Bond  | 100.90209 | 65.46413  | 100.90209    | 65.30427       |                   |            | 0.00  | 0                | 0.00          |
| NQF1B7           | On 22/11/2012 | Spot Bond  | 100.00000 | 98.06967  | 100.00000    | 97.81159       |                   |            | 0.00  | 0                | 0.00          |
| NQF1B9           | On 22/05/2013 | Spot Bond  | 100.92679 | 65.69282  | 100.92679    | 65.53236       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| NQF1C7           | On 22/11/2012 | Spot Bond  | 100.00000 | 98.14190  | 100.00000    | 97.88363       |                   |            | 0.00  | 0                | 0.00           |
| NQF1C9           | On 22/05/2013 | Spot Bond  | 101.02443 | 65.96040  | 101.02443    | 65.79914       |                   |            | 0.00  | 0                | 0.00           |
| NQF1D4           | On 22/05/2013 | Spot Bond  | 101.11272 | 66.31869  | 101.11272    | 66.15642       |                   |            | 0.00  | 0                | 0.00           |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 101.14634 | 10.06663  | 101.14634    | 10.04199       |                   |            | 0.00  | 0                | 0.00           |
| NQF1D6           | On 22/05/2016 | Spot Bond  | 101.06357 | 13.05066  | 101.06357    | 13.01875       |                   |            | 0.00  | 0                | 0.00           |
| NRA013           | On 31/10/2013 | Spot Bond  | 133.37761 | 49.73999  | 133.37761    | 49.59578       |                   |            | 0.00  | 0                | 30,000,000.00  |
| NRA014           | On 30/04/2014 | Spot Bond  | 112.65666 | 34.21631  | 112.65666    | 34.13195       |                   |            | 0.00  | 0                | 124,200,000.00 |
| NRA018           | On 30/11/2018 | Spot Bond  | 127.61916 | 15.04629  | 127.61916    | 15.00576       |                   |            | 0.00  | 0                | 7,500,000.00   |
| NRA01U           | On 31/03/2013 | Spot Bond  | 100.00000 | 74.09572  | 100.00000    | 73.95014       |                   |            | 0.00  | 0                | 0.00           |
| NRA022           | On 31/10/2022 | Spot Bond  | 133.90446 | 9.36120   | 133.90446    | 9.33473        |                   |            | 0.00  | 0                | 2,400,000.00   |
| NRA023           | On 31/05/2023 | Spot Bond  | 166.40319 | 6.35348   | 166.40319    | 6.33198        |                   |            | 0.00  | 0                | 82,000,000.00  |
| NRA028           | On 30/11/2028 | Spot Bond  | 132.37089 | 14.46829  | 132.37089    | 14.42819       |                   |            | 0.00  | 0                | 6,100,000.00   |
| NTC09            | On 18/04/2013 | Spot Bond  | 99.96864  | 85.17557  | 99.96864     | 84.98205       |                   |            | 0.00  | 0                | 0.00           |
| NTC10            | On 18/04/2014 | Spot Bond  | 99.87889  | 39.19551  | 99.87889     | 39.10067       |                   |            | 0.00  | 0                | 0.00           |
| NTC11            | On 18/04/2014 | Spot Bond  | 99.88231  | 39.06691  | 99.88231     | 38.97236       |                   |            | 0.00  | 0                | 0.00           |
| NTC12            | On 25/08/2016 | Spot Bond  | 101.83987 | 11.90328  | 101.83987    | 11.87397       |                   |            | 0.00  | 0                | 0.00           |
| NTC13            | On 31/01/2015 | Spot Bond  | 101.27473 | 18.99884  | 101.27473    | 18.95230       |                   |            | 0.00  | 0                | 0.00           |
| NTC14            | On 26/07/2013 | Spot Bond  | 101.19990 | 50.02756  | 101.19990    | 49.80540       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|----------------|
| NTC15            | On 26/07/2015 | Spot Bond  | 101.37662 | 15.25990  | 101.37662    | 15.19203       |                   |            | 0.00  | 0                | 0.00           |
| OCT1A1           | On 18/10/2015 | Spot Bond  | 100.00000 | 14.79075  | 100.00000    | 14.75493       |                   |            | 0.00  | 0                | 0.00           |
| OCT1A4           | On 18/10/2015 | Spot Bond  | 100.00000 | 14.83885  | 100.00000    | 14.80290       |                   |            | 0.00  | 0                | 0.00           |
| OCT1B1           | On 18/10/2015 | Spot Bond  | 100.00000 | 14.86771  | 100.00000    | 14.83169       |                   |            | 0.00  | 0                | 0.00           |
| OCT1C1           | On 18/10/2015 | Spot Bond  | 100.00000 | 15.56025  | 100.00000    | 15.52256       |                   |            | 0.00  | 0                | 0.00           |
| OCT1D1           | On 18/10/2015 | Spot Bond  | 100.00000 | 16.32974  | 100.00000    | 16.29018       |                   |            | 0.00  | 0                | 0.00           |
| OCT1E1           | On 18/10/2015 | Spot Bond  | 100.00000 | 21.13908  | 100.00000    | 21.08787       |                   |            | 0.00  | 0                | 0.00           |
| OML01            | On 27/10/2015 | Spot Bond  | 110.62267 | 15.04430  | 110.62267    | 15.00795       |                   |            | 0.00  | 0                | 104,625,000.00 |
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 | 4.04187   | 100.00000    | 4.02409        |                   |            | 0.00  | 0                | 0.00           |
| PBET01           | On 13/09/2015 | Spot Bond  | 109.71000 | 12.14750  | 109.71000    | 12.12288       |                   |            | 0.00  | 0                | 0.00           |
| PCF03            | On 06/04/2015 | Spot Bond  | 100.00000 | 22.58766  | 100.00000    | 22.53293       |                   |            | 0.00  | 0                | 0.00           |
| PCF03U           | On 02/03/2016 | Spot Bond  | 100.00000 | 6.47920   | 100.00000    | 6.46333        |                   |            | 0.00  | 0                | 0.00           |
| PMM02            | On 13/06/2013 | Spot Bond  | 100.48296 | 60.89054  | 100.48296    | 60.69754       |                   |            | 0.00  | 0                | 0.00           |
| PMM04            | On 25/01/2013 | Spot Bond  | 98.38076  | 82.62835  | 98.38076     | 82.44474       |                   |            | 0.00  | 0                | 0.00           |
| PNP03            | On 21/02/2013 | Spot Bond  | 100.00000 | 77.65957  | 100.00000    | 77.49469       |                   |            | 0.00  | 0                | 0.00           |
| PNP05            | On 21/08/2013 | Spot Bond  | 100.00000 | 56.81869  | 100.00000    | 56.69259       |                   |            | 0.00  | 0                | 0.00           |
| PNP06            | On 21/11/2012 | Spot Bond  | 100.73845 | 99.08731  | 100.73845    | 98.82400       |                   |            | 0.00  | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| PR2A1F           | On 15/06/2014 | Spot Bond  | 100.42050 | 29.48815  | 100.42050    | 29.41567       |                   |            | 0.00  | 0                | 0.00          |
| PR2A2B           | On 15/12/2012 | Spot Bond  | 103.78737 | 95.01369  | 103.78737    | 94.76987       |                   |            | 0.00  | 0                | 0.00          |
| PR2A3B           | On 15/12/2012 | Spot Bond  | 100.37625 | 92.04096  | 100.37625    | 91.81180       |                   |            | 0.00  | 0                | 0.00          |
| PR2A4D           | On 15/06/2013 | Spot Bond  | 100.37300 | 61.44706  | 100.37300    | 61.29607       |                   |            | 0.00  | 0                | 0.00          |
| PR2A9D           | On 15/06/2013 | Spot Bond  | 100.39251 | 61.60840  | 100.39251    | 61.45698       |                   |            | 0.00  | 0                | 0.00          |
| PR2A9E           | On 15/09/2013 | Spot Bond  | 100.41791 | 61.81810  | 100.41791    | 61.66613       |                   |            | 0.00  | 0                | 0.00          |
| PR2B1B           | On 15/12/2012 | Spot Bond  | 100.38925 | 92.08525  | 100.38925    | 91.85594       |                   |            | 0.00  | 0                | 0.00          |
| PR2B1F           | On 15/06/2014 | Spot Bond  | 100.43155 | 29.63751  | 100.43155    | 29.56464       |                   |            | 0.00  | 0                | 0.00          |
| PR2B2B           | On 15/12/2012 | Spot Bond  | 103.92808 | 95.20725  | 103.92808    | 94.96263       |                   |            | 0.00  | 0                | 0.00          |
| PR2B4D           | On 15/06/2013 | Spot Bond  | 100.42500 | 61.87726  | 100.42500    | 61.72514       |                   |            | 0.00  | 0                | 0.00          |
| PR2B5E           | On 15/09/2013 | Spot Bond  | 100.42441 | 62.16124  | 100.42441    | 62.00843       |                   |            | 0.00  | 0                | 0.00          |
| PR2C1B           | On 15/12/2012 | Spot Bond  | 100.41200 | 92.16273  | 100.41200    | 91.93319       |                   |            | 0.00  | 0                | 0.00          |
| PR2C1F           | On 15/06/2014 | Spot Bond  | 100.45623 | 29.97128  | 100.45623    | 29.89758       |                   |            | 0.00  | 0                | 0.00          |
| PR2C4D           | On 15/06/2013 | Spot Bond  | 100.48342 | 62.36113  | 100.48342    | 62.20774       |                   |            | 0.00  | 0                | 0.00          |
| PR2D1B           | On 15/12/2012 | Spot Bond  | 100.47042 | 92.36198  | 100.47042    | 92.13182       |                   |            | 0.00  | 0                | 0.00          |
| PR2D1F           | On 15/06/2014 | Spot Bond  | 100.48350 | 30.34010  | 100.48350    | 30.26547       |                   |            | 0.00  | 0                | 0.00          |
| PR2D4D           | On 15/06/2013 | Spot Bond  | 100.53526 | 62.79115  | 100.53526    | 62.63662       |                   |            | 0.00  | 0                | 0.00          |
| PRM1A4           | On 15/02/2014 | Spot Bond  | 101.01119 | 45.23130  | 101.01119    | 45.12074       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility             | Value       | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|------------------|
| R009             | On 15/09/2014 | Spot Bond  | 115.36704 | 37.67046  | 115.36704    | 37.50935       |                   |                        | 0.00        | 0                | 530,000,000.00   |
| R009P            | On 15/09/2014 | Spot Bond  | 90.32933  | 25.16786  | 90.32933     | 25.11609       |                   |                        | 0.00        | 0                | 0.00             |
| R010P            | On 21/12/2025 | Spot Bond  | 36.97373  | 1.16752   | 36.97373     | 1.16644        |                   |                        | 0.00        | 0                | 0.00             |
| R155             | On 31/08/2013 | Spot Bond  | 0.00000   | 100.00000 | 0.00000      | 100.00000      |                   |                        | 0.00        | 0                | 0.00             |
| R157             | On 15/09/2015 | Spot Bond  | 5.46500   | 122.94269 | 5.45500      | 122.95386      |                   | 118,249,538,152,685.00 | 637,609,909 | 1,688,470,000.00 |                  |
| R158             | On 15/09/2015 | Spot Bond  | 122.26482 | 27.61375  | 122.26482    | 27.49081       |                   |                        | 0.00        | 0                | 0.00             |
| R158P            | On 15/09/2015 | Spot Bond  | 85.50505  | 13.14063  | 85.50505     | 13.11481       |                   |                        | 0.00        | 0                | 0.00             |
| R159             | On 15/09/2016 | Spot Bond  | 128.79704 | 22.91057  | 128.79704    | 22.80488       |                   |                        | 0.00        | 0                | 0.00             |
| R159P            | On 15/09/2016 | Spot Bond  | 81.26980  | 7.23498   | 81.26980     | 7.22137        |                   |                        | 0.00        | 0                | 0.00             |
| R179             | On 01/08/2013 | Spot Bond  | 106.08559 | 60.47154  | 106.08559    | 60.33185       |                   |                        | 0.00        | 0                | 0.00             |
| R186             | On 21/12/2026 | Spot Bond  | 7.68000   | 128.04570 | 7.67000      | 128.11879      |                   | 86,475,710,814,720.00  | 259,858,179 | 0,648,065,171.00 |                  |
| R187P            | On 21/12/2026 | Spot Bond  | 34.66514  | 1.09640   | 34.66514     | 1.09544        |                   |                        | 0.00        | 0                | 0.00             |
| R188P            | On 21/12/2027 | Spot Bond  | 32.55096  | 1.04705   | 32.55096     | 1.04619        |                   |                        | 0.00        | 0                | 0.00             |
| R189             | On 31/03/2013 | Spot Bond  | 213.52644 | 116.40128 | 213.50747    | 116.02701      |                   |                        | 0.00        | 0                | 1,477,000,000.00 |
| R197             | On 07/12/2023 | Spot Bond  | 1.19000   | 280.00586 | 1.19000      | 279.97419      |                   | 61,418,280,000.00      | 51,612,000  | 195,095,492.00   |                  |
| R201             | On 21/12/2014 | Spot Bond  | 5.06000   | 110.65925 | 5.05000      | 110.66496      |                   | 8,810,949,507,140.00   | 741,294,369 | 1,467,104,369.00 |                  |
| R202             | On 07/12/2033 | Spot Bond  | 1.86000   | 208.28610 | 1.86000      | 208.25875      |                   | 864,176,835,720.00     | 464,611,202 | 1,691,154,542.00 |                  |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility             | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------------------|-------------|------------------|---------------|
| R2023            | On 28/02/2023 | Spot Bond  | 7.15000   | 105.78548 | 7.13500      | 105.87620      |                   | 26,749,346,287,950.00  | 741,167,313 | 3,752,510,313.00 |               |
| R203             | On 15/09/2017 | Spot Bond  | 5.86000   | 111.18393 | 5.84000      | 111.25469      |                   | 14,608,092,485,420.00  | 492,848,547 | 7,012,337,147.00 |               |
| R204             | On 21/12/2018 | Spot Bond  | 6.13000   | 112.47031 | 6.12000      | 112.50505      |                   | 14,637,360,543,780.00  | 387,823,906 | 6,337,158,274.00 |               |
| R2048            | On 28/02/2048 | Spot Bond  | 99.20808  | 10.28376  | 99.20808     | 10.26091       |                   | 134,327,740,320,000.00 | 354,000,000 | 986,500,000.00   |               |
| R205             | On 31/03/2014 | Spot Bond  | 100.00000 | 40.12054  | 100.00000    | 40.02336       |                   | 0.00                   | 0           | 0.00             |               |
| R206             | On 15/01/2014 | Spot Bond  | 5.06500   | 105.11944 | 5.06000      | 105.11096      |                   | 3,869,043,457,810.00   | 763,878,274 | 1,610,361,830.00 |               |
| R207             | On 15/01/2020 | Spot Bond  | 6.45500   | 106.78537 | 6.44500      | 106.82534      |                   | 13,979,010,897,520.00  | 165,609,744 | 4,837,482,000.00 |               |
| R208             | On 31/03/2021 | Spot Bond  | 6.65500   | 101.31739 | 6.64500      | 101.36299      |                   | 45,088,892,258,410.00  | 775,190,422 | 0,086,935,216.00 |               |
| R209             | On 31/03/2036 | Spot Bond  | 8.45000   | 78.37940  | 8.44000      | 78.44499       |                   | 35,413,862,187,600.00  | 190,989,608 | 9,615,639,483.00 |               |
| R210             | On 31/03/2028 | Spot Bond  | 1.57000   | 158.73906 | 1.57000      | 158.71943      |                   | 2,328,310,000.00       | 1,483,000   | 77,780,723.00    |               |
| R211             | On 31/01/2017 | Spot Bond  | 0.22000   | 123.77879 | 0.22000      | 123.76807      |                   | 242,000,000.00         | 1,100,000   | 1,160,253,012.00 |               |
| R212             | On 31/01/2022 | Spot Bond  | 1.07000   | 129.33691 | 1.07000      | 129.32274      |                   | 130,299,250,000.00     | 121,775,000 | 1,714,350,665.00 |               |
| R213             | On 28/02/2031 | Spot Bond  | 8.25500   | 89.57170  | 8.24500      | 89.63721       |                   | 56,281,801,449,380.00  | 817,904,476 | 3,692,909,600.00 |               |
| R214             | On 28/02/2041 | Spot Bond  | 77.73332  | 9.47691   | 77.73332     | 9.45973        |                   | 161,896,401,624,058.00 | 082,715,644 | 6,224,897,000.00 |               |
| R223C            | On 15/03/2013 | Spot Bond  | 98.10852  | 74.55099  | 98.10852     | 74.40189       |                   | 0.00                   | 0           | 0.00             |               |
| R224C            | On 15/09/2013 | Spot Bond  | 95.74929  | 51.39242  | 95.74929     | 51.28147       |                   | 0.00                   | 0           | 0.00             |               |
| R225C            | On 15/03/2014 | Spot Bond  | 93.40448  | 35.50953  | 93.40448     | 35.43442       |                   | 0.00                   | 0           | 0.00             |               |
| R226C            | On 15/09/2014 | Spot Bond  | 91.01110  | 24.95029  | 91.01110     | 24.89865       |                   | 0.00                   | 0           | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R227C            | On 15/03/2015 | Spot Bond  | 87.49080  | 18.15713  | 87.49080     | 18.12076       |                   |            | 0.00  | 0                | 0.00          |
| R228C            | On 15/09/2015 | Spot Bond  | 85.50505  | 13.14063  | 85.50505     | 13.11481       |                   |            | 0.00  | 0                | 0.00          |
| R229C            | On 15/03/2016 | Spot Bond  | 83.47163  | 9.65685   | 83.47163     | 9.63826        |                   |            | 0.00  | 0                | 0.00          |
| R230C            | On 15/09/2016 | Spot Bond  | 81.26980  | 7.23498   | 81.26980     | 7.22137        |                   |            | 0.00  | 0                | 0.00          |
| R322C            | On 21/12/2012 | Spot Bond  | 99.35642  | 89.52151  | 99.35642     | 89.30388       |                   |            | 0.00  | 0                | 0.00          |
| R323C            | On 21/06/2013 | Spot Bond  | 96.68315  | 61.44620  | 96.68315     | 61.31393       |                   |            | 0.00  | 0                | 0.00          |
| R324C            | On 21/12/2013 | Spot Bond  | 94.26296  | 42.18738  | 94.26296     | 42.09845       |                   |            | 0.00  | 0                | 0.00          |
| R325C            | On 21/06/2014 | Spot Bond  | 91.92899  | 29.42149  | 91.92899     | 29.36075       |                   |            | 0.00  | 0                | 0.00          |
| R326C            | On 21/12/2014 | Spot Bond  | 89.76971  | 20.80042  | 89.76971     | 20.75832       |                   |            | 0.00  | 0                | 0.00          |
| R327C            | On 21/06/2015 | Spot Bond  | 86.42385  | 15.25644  | 86.42385     | 15.22653       |                   |            | 0.00  | 0                | 0.00          |
| R328C            | On 21/12/2015 | Spot Bond  | 84.45562  | 11.12105  | 84.45562     | 11.09966       |                   |            | 0.00  | 0                | 0.00          |
| R329C            | On 21/06/2016 | Spot Bond  | 82.31050  | 8.25935   | 82.31050     | 8.24381        |                   |            | 0.00  | 0                | 0.00          |
| R330C            | On 21/12/2016 | Spot Bond  | 79.97373  | 6.26578   | 79.97373     | 6.25427        |                   |            | 0.00  | 0                | 0.00          |
| R331C            | On 21/06/2017 | Spot Bond  | 75.56089  | 5.18330   | 75.56089     | 5.17423        |                   |            | 0.00  | 0                | 0.00          |
| R332C            | On 21/12/2017 | Spot Bond  | 73.15412  | 4.11540   | 73.15412     | 4.10840        |                   |            | 0.00  | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  | 69.91580  | 3.44529   | 69.91580     | 3.43965        |                   |            | 0.00  | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  | 67.83418  | 2.80650   | 67.83418     | 2.80202        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| R335C            | On 21/06/2019 | Spot Bond  | 65.82731  | 2.31505   | 65.82731     | 2.31145        |                   |            | 0.00  | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  | 63.84766  | 1.93732   | 63.84766     | 1.93439        |                   |            | 0.00  | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  | 60.09257  | 1.82693   | 60.09257     | 1.82430        |                   |            | 0.00  | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  | 58.22853  | 1.57883   | 58.22853     | 1.57663        |                   |            | 0.00  | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  | 55.42223  | 1.47622   | 55.42223     | 1.47425        |                   |            | 0.00  | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  | 53.71567  | 1.30621   | 53.71567     | 1.30451        |                   |            | 0.00  | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  | 52.07678  | 1.16635   | 52.07678     | 1.16488        |                   |            | 0.00  | 0                | 0.00          |
| R342C            | On 21/12/2022 | Spot Bond  | 50.50256  | 1.05046   | 50.50256     | 1.04917        |                   |            | 0.00  | 0                | 0.00          |
| R343C            | On 21/06/2023 | Spot Bond  | 49.04085  | 0.94966   | 49.04085     | 0.94852        |                   |            | 0.00  | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  | 47.63992  | 0.86457   | 47.63992     | 0.86357        |                   |            | 0.00  | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  | 40.84619  | 1.33263   | 40.84619     | 1.33128        |                   |            | 0.00  | 0                | 0.00          |
| R346C            | On 21/12/2024 | Spot Bond  | 39.49703  | 1.26802   | 39.49703     | 1.26677        |                   |            | 0.00  | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  | 38.20719  | 1.21349   | 38.20719     | 1.21234        |                   |            | 0.00  | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  | 36.97373  | 1.16752   | 36.97373     | 1.16644        |                   |            | 0.00  | 0                | 0.00          |
| R349C            | On 21/06/2026 | Spot Bond  | 35.79392  | 1.12883   | 35.79392     | 1.12781        |                   |            | 0.00  | 0                | 0.00          |
| R350C            | On 21/12/2026 | Spot Bond  | 34.66514  | 1.09640   | 34.66514     | 1.09544        |                   |            | 0.00  | 0                | 0.00          |
| R351C            | On 21/06/2027 | Spot Bond  | 33.58493  | 1.06937   | 33.58493     | 1.06847        |                   |            | 0.00  | 0                | 0.00          |
| R352C            | On 21/12/2027 | Spot Bond  | 32.55096  | 1.04705   | 32.55096     | 1.04619        |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RCSB01           | On 16/03/2014 | Spot Bond  | 100.64880 | 44.60560  | 100.64880 | 44.49573     |                |                   |            | 0.00  | 0                | 0.00          |
| RCSB02           | On 15/07/2013 | Spot Bond  | 99.92574  | 57.96689  | 99.92574  | 57.82656     |                |                   |            | 0.00  | 0                | 0.00          |
| RCSB03           | On 15/07/2016 | Spot Bond  | 99.90770  | 12.72016  | 99.90770  | 12.68937     |                |                   |            | 0.00  | 0                | 0.00          |
| RCSB04           | On 25/05/2015 | Spot Bond  | 100.96576 | 18.36969  | 100.96576 | 18.31186     |                |                   |            | 0.00  | 0                | 0.00          |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 | 1.85267   | 100.00000 | 1.84452      |                |                   |            | 0.00  | 0                | 0.00          |
| RCSC08           | On 08/03/2013 | Spot Bond  | 100.56581 | 93.62507  | 100.56581 | 93.38742     |                |                   |            | 0.00  | 0                | 0.00          |
| RCSC09           | On 06/06/2013 | Spot Bond  | 100.63344 | 60.56916  | 100.63344 | 60.37694     |                |                   |            | 0.00  | 0                | 0.00          |
| RCSC10           | On 06/06/2013 | Spot Bond  | 100.61948 | 62.29487  | 100.61948 | 62.09719     |                |                   |            | 0.00  | 0                | 0.00          |
| RCSC11           | On 06/09/2013 | Spot Bond  | 100.62865 | 58.68647  | 100.62865 | 58.42422     |                |                   |            | 0.00  | 0                | 0.00          |
| RDFB01           | On 30/03/2015 | Spot Bond  | 100.22952 | 20.85887  | 100.22952 | 20.80767     |                |                   |            | 0.00  | 0                | 0.00          |
| RDFC04           | On 06/09/2013 | Spot Bond  | 100.00000 | 74.33473  | 100.00000 | 74.23653     |                |                   |            | 0.00  | 0                | 0.00          |
| RDFC05           | On 06/12/2012 | Spot Bond  | 100.48281 | 92.84338  | 100.48281 | 92.60668     |                |                   |            | 0.00  | 0                | 0.00          |
| RES06            | On 18/10/2014 | Spot Bond  | 101.67229 | 27.02999  | 101.67229 | 26.96353     |                |                   |            | 0.00  | 0                | 0.00          |
| RES07            | On 14/02/2013 | Spot Bond  | 5.87500   | 104.23087 | 5.87500   | 104.21435    |                |                   |            | 0.00  | 0                | 0.00          |
| RES11            | On 14/11/2012 | Spot Bond  | 100.84394 | 100.98152 | 100.84394 | 100.70782    |                |                   |            | 0.00  | 0                | 0.00          |
| RES12            | On 20/08/2015 | Spot Bond  | 100.93776 | 20.71944  | 100.93776 | 20.62762     |                |                   |            | 0.00  | 0                | 0.00          |
| RES13            | On 09/01/2013 | Spot Bond  | 100.29264 | 85.44379  | 100.29264 | 85.24365     |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| RES14            | On 04/10/2013 | Spot Bond  | 100.11180 | 45.99446  | 100.11180    | 45.64896       |                   |            | 0.00  | 0                | 0.00          |
| RESB01           | On 03/06/2014 | Spot Bond  | 100.68733 | 30.48643  | 100.68733    | 30.41132       |                   |            | 0.00  | 0                | 0.00          |
| RMBI06           | On 24/07/2038 | Spot Bond  | 100.00000 | 0.00000   | 100.00000    | 0.00000        |                   |            | 0.00  | 0                | 0.00          |
| RP001            | On 28/02/2013 | Spot Bond  | 101.03586 | 96.40662  | 101.03586    | 96.15509       |                   |            | 0.00  | 0                | 0.00          |
| RP002            | On 28/02/2013 | Spot Bond  | 101.10798 | 96.55580  | 101.10798    | 96.30370       |                   |            | 0.00  | 0                | 0.00          |
| RP004            | On 25/11/2014 | Spot Bond  | 102.70350 | 25.96779  | 102.70350    | 25.90336       |                   |            | 0.00  | 0                | 0.00          |
| RP005            | On 31/03/2017 | Spot Bond  | 100.28309 | 13.46252  | 100.28309    | 13.43580       |                   |            | 0.00  | 0                | 0.00          |
| RP006            | On 30/04/2019 | Spot Bond  | 102.22019 | 11.60717  | 102.22019    | 11.57849       |                   |            | 0.00  | 0                | 0.00          |
| RP007            | On 30/04/2016 | Spot Bond  | 101.97649 | 14.87735  | 101.97649    | 14.84067       |                   |            | 0.00  | 0                | 0.00          |
| RP008            | On 30/04/2016 | Spot Bond  | 101.97649 | 14.87735  | 101.97649    | 14.84067       |                   |            | 0.00  | 0                | 0.00          |
| RP009            | On 16/07/2013 | Spot Bond  | 99.90414  | 53.71862  | 99.90414     | 53.48257       |                   |            | 0.00  | 0                | 0.00          |
| RP010            | On 23/08/2013 | Spot Bond  | 100.99069 | 67.86623  | 100.99069    | 67.56537       |                   |            | 0.00  | 0                | 0.00          |
| RP011            | On 12/09/2013 | Spot Bond  | 100.58819 | 62.37913  | 100.58819    | 62.10048       |                   |            | 0.00  | 0                | 0.00          |
| RP012            | On 10/10/2013 | Spot Bond  | 100.00000 | 43.98908  | 100.00000    | 43.65890       |                   |            | 0.00  | 0                | 0.00          |
| RP013            | On 27/09/2016 | Spot Bond  | 100.38461 | 4.65960   | 100.38461    | 4.63882        |                   |            | 0.00  | 0                | 0.00          |
| RP014            | On 27/09/2019 | Spot Bond  | 100.43152 | 0.40508   | 100.43152    | 0.40328        |                   |            | 0.00  | 0                | 0.00          |
| RPG01            | On 28/02/2014 | Spot Bond  | 100.88031 | 44.69173  | 100.88031    | 44.58142       |                   |            | 0.00  | 0                | 0.00          |
| RPG01U           | On 25/02/2014 | Spot Bond  | 100.00000 | 38.85639  | 100.00000    | 38.77946       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield     | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility         | Value     | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------|-----------|------------------|---------------|
| RPG02            | On 25/11/2014 | Spot Bond  | 101.00223 | 24.17716  | 101.00223 | 24.11806     |                |                   |                    | 0.00      | 0                | 0.00          |
| RPI01            | On 22/07/2016 | Spot Bond  | 5.25000   | 101.54681 | 5.25000   | 101.53251    |                |                   |                    | 0.00      | 0                | 0.00          |
| RPP01U           | On 31/08/2018 | Spot Bond  | 100.00000 | 0.69912   | 100.00000 | 0.69741      |                |                   |                    | 0.00      | 0                | 0.00          |
| RPP04U           | On 07/10/2016 | Spot Bond  | 100.00000 | 3.80240   | 100.00000 | 3.79319      |                |                   |                    | 0.00      | 0                | 0.00          |
| RPP05U           | On 21/01/2013 | Spot Bond  | 100.00000 | 83.14351  | 100.00000 | 82.95455     |                |                   |                    | 0.00      | 0                | 0.00          |
| RW21             | On 21/04/2021 | Spot Bond  | 109.50878 | 9.56277   | 109.50878 | 9.53985      |                |                   |                    | 0.00      | 0                | 5,982,000.00  |
| SA061U           | On 14/12/2012 | Spot Bond  | 100.00000 | 91.02244  | 100.00000 | 90.79602     |                |                   | 800,000,000,000.00 | 8,000,000 | 4,000,000.00     |               |
| SBC2             | On 28/04/2016 | Spot Bond  | 105.69036 | 8.19633   | 105.69036 | 8.18015      |                |                   |                    | 0.00      | 0                | 0.00          |
| SBK10            | On 19/11/2012 | Spot Bond  | 100.82812 | 98.44607  | 100.82812 | 98.18284     |                |                   |                    | 0.00      | 0                | 0.00          |
| SBK12            | On 24/11/2016 | Spot Bond  | 117.11129 | 16.25645  | 117.11129 | 16.21578     |                |                   |                    | 0.00      | 0                | 29,700,000.00 |
| SBK13            | On 24/11/2016 | Spot Bond  | 100.96377 | 11.11335  | 100.96377 | 11.08620     |                |                   |                    | 0.00      | 0                | 0.00          |
| SBK14            | On 01/12/2017 | Spot Bond  | 109.76738 | 13.98773  | 109.76738 | 13.95433     |                |                   |                    | 0.00      | 0                | 15,000,000.00 |
| SBK15            | On 23/01/2022 | Spot Bond  | 101.55586 | 7.26859   | 101.55586 | 7.25073      |                |                   |                    | 0.00      | 0                | 0.00          |
| SBK16            | On 15/03/2023 | Spot Bond  | 100.47716 | 8.16742   | 100.47716 | 8.14733      |                |                   |                    | 0.00      | 0                | 0.00          |
| SBK17            | On 31/07/2024 | Spot Bond  | 101.44951 | 8.53567   | 101.44951 | 8.50897      |                |                   |                    | 0.00      | 0                | 0.00          |
| SBK18            | On 24/10/2020 | Spot Bond  | 100.00000 | 12.04319  | 100.00000 | 11.95279     |                |                   |                    | 0.00      | 0                | 0.00          |
| SBK19            | On 24/10/2019 | Spot Bond  | 100.00000 | 12.09290  | 100.00000 | 12.00213     |                |                   |                    | 0.00      | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBK7             | On 24/05/2015 | Spot Bond  | 110.28697 | 22.81304  | 110.28697    | 22.75865       |                   |            | 0.00  | 0                | 15,773,000.00 |
| SBK8             | On 10/04/2013 | Spot Bond  | 101.21158 | 73.09076  | 101.21158    | 72.94873       |                   |            | 0.00  | 0                | 2,700,000.00  |
| SBK9             | On 10/04/2018 | Spot Bond  | 101.86258 | 9.86358   | 101.86258    | 9.84129        |                   |            | 0.00  | 0                | 7,383,000.00  |
| SBK111           | On 09/04/2014 | Spot Bond  | 127.67688 | 34.42083  | 127.67688    | 34.32482       |                   |            | 0.00  | 0                | 0.00          |
| SBN18            | On 14/09/2013 | Spot Bond  | 159.66556 | 38.55587  | 159.66556    | 38.43105       |                   |            | 0.00  | 0                | 0.00          |
| SBN20            | On 31/03/2013 | Spot Bond  | 152.98792 | 63.46533  | 152.98792    | 63.29944       |                   |            | 0.00  | 0                | 0.00          |
| SBN27            | On 15/09/2015 | Spot Bond  | 117.95662 | 19.44128  | 117.95662    | 19.39154       |                   |            | 0.00  | 0                | 0.00          |
| SBN29            | On 15/09/2015 | Spot Bond  | 118.36117 | 19.35859  | 118.36117    | 19.30893       |                   |            | 0.00  | 0                | 0.00          |
| SBN31            | On 15/09/2015 | Spot Bond  | 118.56412 | 19.31733  | 118.56412    | 19.26771       |                   |            | 0.00  | 0                | 0.00          |
| SBN32            | On 19/03/2013 | Spot Bond  | 143.82678 | 67.28333  | 143.82678    | 67.10892       |                   |            | 0.00  | 0                | 0.00          |
| SBN33            | On 15/09/2017 | Spot Bond  | 103.68838 | 10.61248  | 103.68838    | 10.58803       |                   |            | 0.00  | 0                | 0.00          |
| SBN34            | On 15/09/2015 | Spot Bond  | 118.14423 | 19.40286  | 118.14423    | 19.35316       |                   |            | 0.00  | 0                | 0.00          |
| SBN35            | On 15/09/2015 | Spot Bond  | 118.24540 | 19.38219  | 118.24540    | 19.33251       |                   |            | 0.00  | 0                | 0.00          |
| SBN36            | On 31/03/2013 | Spot Bond  | 211.65251 | 56.37668  | 211.65251    | 56.19852       |                   |            | 0.00  | 0                | 0.00          |
| SBN42            | On 31/03/2013 | Spot Bond  | 100.00000 | 74.09572  | 100.00000    | 73.95014       |                   |            | 0.00  | 0                | 0.00          |
| SBN45            | On 15/09/2017 | Spot Bond  | 100.42831 | 8.82296   | 100.42831    | 8.80127        |                   |            | 0.00  | 0                | 0.00          |
| SBN49            | On 02/06/2014 | Spot Bond  | 99.21990  | 31.57356  | 99.21990     | 31.49678       |                   |            | 0.00  | 0                | 0.00          |
| SBN50            | On 23/09/2014 | Spot Bond  | 100.36654 | 30.67053  | 100.36654    | 30.59517       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBN51            | On 03/10/2016 | Spot Bond  | 100.15186 | 11.05188 | 100.15186 | 11.02508     |                |                   |            | 0.00  | 0                | 0.00          |
| SBN52            | On 03/07/2013 | Spot Bond  | 100.16711 | 59.85485 | 100.16711 | 59.70964     |                |                   |            | 0.00  | 0                | 0.00          |
| SBR003           | On 05/11/2013 | Spot Bond  | 100.00000 | 54.46185 | 100.00000 | 54.32991     |                |                   |            | 0.00  | 0                | 0.00          |
| SBS13            | On 22/09/2017 | Spot Bond  | 107.02647 | 10.70454 | 107.02647 | 10.67922     |                |                   |            | 0.00  | 0                | 0.00          |
| SBS14            | On 07/02/2014 | Spot Bond  | 101.09831 | 36.59487 | 101.09831 | 36.50535     |                |                   |            | 0.00  | 0                | 0.00          |
| SBS15            | On 26/04/2016 | Spot Bond  | 101.18390 | 11.61307 | 101.18390 | 11.58465     |                |                   |            | 0.00  | 0                | 0.00          |
| SBS16            | On 22/09/2018 | Spot Bond  | 100.29283 | 7.96972  | 100.29283 | 7.95016      |                |                   |            | 0.00  | 0                | 0.00          |
| SBS17            | On 23/06/2018 | Spot Bond  | 100.00000 | 1.04639  | 100.00000 | 1.04408      |                |                   |            | 0.00  | 0                | 0.00          |
| SBS18            | On 23/06/2018 | Spot Bond  | 100.30374 | 8.22661  | 100.30374 | 8.20641      |                |                   |            | 0.00  | 0                | 0.00          |
| SBS19            | On 23/06/2021 | Spot Bond  | 112.35030 | 12.72332 | 112.35030 | 12.69236     |                |                   |            | 0.00  | 0                | 0.00          |
| SBS20            | On 15/05/2026 | Spot Bond  | 107.31305 | 9.21415  | 107.31305 | 9.19266      |                |                   |            | 0.00  | 0                | 0.00          |
| SBS21            | On 15/05/2026 | Spot Bond  | 101.14300 | 6.08496  | 101.14300 | 6.06578      |                |                   |            | 0.00  | 0                | 0.00          |
| SBS22            | On 23/05/2015 | Spot Bond  | 100.81390 | 22.27309 | 100.81390 | 22.21874     |                |                   |            | 0.00  | 0                | 0.00          |
| SBS23            | On 23/05/2017 | Spot Bond  | 100.85958 | 8.86244  | 100.85958 | 8.83457      |                |                   |            | 0.00  | 0                | 0.00          |
| SBS24            | On 23/05/2019 | Spot Bond  | 100.88565 | 8.37377  | 100.88565 | 8.35333      |                |                   |            | 0.00  | 0                | 0.00          |
| SBS25            | On 24/05/2019 | Spot Bond  | 107.86744 | 9.55920  | 107.86744 | 9.54325      |                |                   |            | 0.00  | 0                | 4,980,000.00  |
| SBS3             | On 25/05/2026 | Spot Bond  | 100.17939 | 11.83448 | 100.17939 | 11.80840     |                |                   |            | 0.00  | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SBS4             | On 16/11/2021 | Spot Bond  | 102.91713 | 12.48101  | 102.91713    | 12.45289       |                   |            | 0.00  | 0                | 1,374,000.00  |
| SBS7             | On 26/03/2013 | Spot Bond  | 102.48454 | 76.03916  | 102.48454    | 75.88560       |                   |            | 0.00  | 0                | 0.00          |
| SBS9             | On 07/07/2016 | Spot Bond  | 118.34171 | 16.19934  | 118.34171    | 16.15847       |                   |            | 0.00  | 0                | 4,055,000.00  |
| SBSI10           | On 03/07/2013 | Spot Bond  | 120.99445 | 66.55256  | 120.99445    | 66.37630       |                   |            | 0.00  | 0                | 0.00          |
| SBSI11           | On 07/12/2023 | Spot Bond  | 265.12288 | 4.22054   | 265.12288    | 4.20112        |                   |            | 0.00  | 0                | 0.00          |
| SBSI12           | On 31/01/2017 | Spot Bond  | 119.59470 | 4.55613   | 119.59470    | 4.54454        |                   |            | 0.00  | 0                | 0.00          |
| SCM107           | On 15/09/2017 | Spot Bond  | 112.58000 | 10.47781  | 112.58000    | 10.44930       |                   |            | 0.00  | 0                | 0.00          |
| SCM220           | On 20/01/2013 | Spot Bond  | 100.00000 | 92.32917  | 100.00000    | 92.11885       |                   |            | 0.00  | 0                | 0.00          |
| SCM221           | On 17/02/2013 | Spot Bond  | 100.00000 | 78.32618  | 100.00000    | 78.15846       |                   |            | 0.00  | 0                | 0.00          |
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 | 2.57061   | 100.00000    | 2.56432        |                   |            | 0.00  | 0                | 0.00          |
| SHI02            | On 01/10/2021 | Spot Bond  | 82.63494  | 0.21979   | 82.63494     | 0.21933        |                   |            | 0.00  | 0                | 0.00          |
| SHI05            | On 31/01/2017 | Spot Bond  | 100.00000 | 5.89542   | 100.00000    | 5.85071        |                   |            | 0.00  | 0                | 0.00          |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   | 100.42490 | 6.50000      | 100.41307      |                   |            | 0.00  | 0                | 0.00          |
| SHS01            | On 15/12/2016 | Spot Bond  | 100.49004 | 10.72696  | 100.49004    | 10.70057       |                   |            | 0.00  | 0                | 1,000,000.00  |
| SHS02            | On 29/06/2013 | Spot Bond  | 100.22255 | 60.07296  | 100.22255    | 59.92554       |                   |            | 0.00  | 0                | 0.00          |
| SHS03            | On 29/06/2015 | Spot Bond  | 100.24006 | 16.78049  | 100.24006    | 16.73930       |                   |            | 0.00  | 0                | 0.00          |
| SHS04            | On 29/06/2017 | Spot Bond  | 100.37865 | 10.13371  | 100.37865    | 10.10880       |                   |            | 0.00  | 0                | 0.00          |
| SHS05            | On 29/06/2017 | Spot Bond  | 104.63904 | 10.41906  | 104.63904    | 10.40204       |                   |            | 0.00  | 0                | 573,000.00    |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SLI1             | On 15/08/2013 | Spot Bond  | 104.53403 | 58.68009 | 104.53403 | 58.54616     |                |                   |            | 0.00  | 0                | 0.00          |
| SLI2             | On 15/08/2016 | Spot Bond  | 110.17225 | 14.05574 | 110.17225 | 14.02226     |                |                   |            | 0.00  | 0                | 8,200,000.00  |
| SMF1             | On 27/06/2013 | Spot Bond  | 104.99511 | 65.47508 | 104.99511 | 65.32427     |                |                   |            | 0.00  | 0                | 0.00          |
| SNT01            | On 15/09/2017 | Spot Bond  | 102.86503 | 10.71883 | 102.86503 | 10.69429     |                |                   |            | 0.00  | 0                | 18,700,000.00 |
| SPDA1            | On 21/08/2014 | Spot Bond  | 101.14731 | 31.02078 | 101.14731 | 30.94486     |                |                   |            | 0.00  | 0                | 0.00          |
| SPDA2            | On 21/08/2016 | Spot Bond  | 100.91285 | 11.67031 | 100.91285 | 11.64181     |                |                   |            | 0.00  | 0                | 0.00          |
| SPDA3            | On 21/08/2015 | Spot Bond  | 101.15213 | 17.11711 | 101.15213 | 17.07522     |                |                   |            | 0.00  | 0                | 0.00          |
| SPDA4            | On 21/08/2017 | Spot Bond  | 100.91985 | 9.42255  | 100.91985 | 9.39953      |                |                   |            | 0.00  | 0                | 0.00          |
| SSA01            | On 28/06/2016 | Spot Bond  | 110.58806 | 15.70709 | 110.58806 | 15.66936     |                |                   |            | 0.00  | 0                | 0.00          |
| SSA02            | On 20/04/2015 | Spot Bond  | 99.95086  | 20.17023 | 99.95086  | 20.10729     |                |                   |            | 0.00  | 0                | 0.00          |
| SSN001           | On 01/03/2017 | Spot Bond  | 100.74418 | 10.72074 | 100.74418 | 10.69432     |                |                   |            | 0.00  | 0                | 0.00          |
| SSN002           | On 26/03/2017 | Spot Bond  | 100.29998 | 10.30574 | 100.29998 | 10.28043     |                |                   |            | 0.00  | 0                | 0.00          |
| SSN003           | On 25/04/2017 | Spot Bond  | 101.49647 | 9.38696  | 101.49647 | 9.35727      |                |                   |            | 0.00  | 0                | 0.00          |
| SSN004           | On 31/03/2021 | Spot Bond  | 89.26946  | 8.37222  | 89.26946  | 8.35526      |                |                   |            | 0.00  | 0                | 0.00          |
| SSN005           | On 31/03/2021 | Spot Bond  | 88.92846  | 8.40523  | 88.92846  | 8.38826      |                |                   |            | 0.00  | 0                | 0.00          |
| SSN006           | On 21/12/2014 | Spot Bond  | 107.77651 | 23.82245 | 107.77651 | 23.78253     |                |                   |            | 0.00  | 0                | 0.00          |
| SSN007           | On 15/01/2020 | Spot Bond  | 97.48656  | 9.86023  | 97.48656  | 9.83898      |                |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SSN008           | On 18/06/2017 | Spot Bond  | 100.44496 | 8.72757   | 100.44496    | 8.69992        |                   |            | 0.00  | 0                | 0.00          |
| SSN009           | On 15/09/2017 | Spot Bond  | 104.60347 | 10.49681  | 104.60347    | 10.47244       |                   |            | 0.00  | 0                | 0.00          |
| SSN010           | On 15/09/2015 | Spot Bond  | 119.58561 | 19.11192  | 119.58561    | 19.06249       |                   |            | 0.00  | 0                | 0.00          |
| SSN011           | On 31/01/2025 | Spot Bond  | 101.19280 | 2.89497   | 101.19280    | 2.88339        |                   |            | 0.00  | 0                | 0.00          |
| SYN860           | On 25/11/2012 | Spot Bond  | 100.00000 | 95.54974  | 100.00000    | 95.30026       |                   |            | 0.00  | 0                | 0.00          |
| SYN861           | On 22/11/2012 | Spot Bond  | 100.00000 | 96.30607  | 100.00000    | 96.05263       |                   |            | 0.00  | 0                | 0.00          |
| SYN867           | On 19/01/2013 | Spot Bond  | 100.00000 | 83.52403  | 100.00000    | 83.33333       |                   |            | 0.00  | 0                | 0.00          |
| SYN869           | On 19/01/2013 | Spot Bond  | 100.00000 | 83.52403  | 100.00000    | 83.33333       |                   |            | 0.00  | 0                | 0.00          |
| SYN870           | On 20/01/2013 | Spot Bond  | 100.00000 | 83.33333  | 100.00000    | 83.14351       |                   |            | 0.00  | 0                | 0.00          |
| SYN872           | On 13/02/2013 | Spot Bond  | 100.00000 | 79.00433  | 100.00000    | 78.83369       |                   |            | 0.00  | 0                | 0.00          |
| SYN873           | On 14/02/2013 | Spot Bond  | 100.00000 | 78.83369  | 100.00000    | 78.66379       |                   |            | 0.00  | 0                | 0.00          |
| SYN874           | On 16/02/2013 | Spot Bond  | 100.00000 | 78.49462  | 100.00000    | 78.32618       |                   |            | 0.00  | 0                | 0.00          |
| SYN875           | On 16/02/2013 | Spot Bond  | 100.00000 | 78.49462  | 100.00000    | 78.32618       |                   |            | 0.00  | 0                | 0.00          |
| SYN876           | On 20/02/2013 | Spot Bond  | 100.00000 | 77.82516  | 100.00000    | 77.65957       |                   |            | 0.00  | 0                | 0.00          |
| SYN878           | On 21/02/2013 | Spot Bond  | 100.00000 | 77.65957  | 100.00000    | 77.49469       |                   |            | 0.00  | 0                | 0.00          |
| SYN880           | On 23/02/2013 | Spot Bond  | 100.00000 | 77.33051  | 100.00000    | 77.16702       |                   |            | 0.00  | 0                | 0.00          |
| SYN881           | On 23/02/2013 | Spot Bond  | 100.00000 | 77.33051  | 100.00000    | 77.16702       |                   |            | 0.00  | 0                | 0.00          |
| SYN882           | On 27/02/2013 | Spot Bond  | 100.00000 | 76.68067  | 100.00000    | 76.51992       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| SYN887           | On 17/02/2013 | Spot Bond  | 100.00000 | 78.32618  | 100.00000    | 78.15846       |                   |            | 0.00  | 0                | 0.00          |
| SYN911           | On 19/07/2013 | Spot Bond  | 100.00000 | 57.00126  | 100.00000    | 56.87476       |                   |            | 0.00  | 0                | 0.00          |
| SYN913           | On 19/07/2013 | Spot Bond  | 100.00000 | 57.00126  | 100.00000    | 56.87476       |                   |            | 0.00  | 0                | 0.00          |
| SYN923           | On 21/08/2013 | Spot Bond  | 100.00000 | 52.97162  | 100.00000    | 52.85407       |                   |            | 0.00  | 0                | 0.00          |
| SYN924           | On 22/08/2013 | Spot Bond  | 100.00000 | 52.85407  | 100.00000    | 52.73677       |                   |            | 0.00  | 0                | 0.00          |
| SYN925           | On 23/08/2013 | Spot Bond  | 100.00000 | 52.73677  | 100.00000    | 52.61973       |                   |            | 0.00  | 0                | 0.00          |
| SYN928           | On 19/07/2013 | Spot Bond  | 100.00000 | 57.00126  | 100.00000    | 56.87476       |                   |            | 0.00  | 0                | 0.00          |
| SYN929           | On 19/07/2013 | Spot Bond  | 100.00000 | 57.00126  | 100.00000    | 56.87476       |                   |            | 0.00  | 0                | 0.00          |
| SYN935           | On 05/11/2012 | Spot Bond  | 99.64354  | 66.74600  | 99.64354     | 66.74599       |                   |            | 0.00  | 0                | 0.00          |
| SYN936           | On 13/11/2012 | Spot Bond  | 99.53077  | 98.65490  | 99.53077     | 98.39022       |                   |            | 0.00  | 0                | 0.00          |
| SYN937           | On 14/11/2012 | Spot Bond  | 99.51589  | 98.39045  | 99.51589     | 98.12722       |                   |            | 0.00  | 0                | 0.00          |
| SYN938           | On 16/11/2012 | Spot Bond  | 99.48756  | 97.86598  | 99.48756     | 97.60562       |                   |            | 0.00  | 0                | 0.00          |
| SYN939           | On 16/11/2012 | Spot Bond  | 99.48776  | 97.86598  | 99.48776     | 97.60561       |                   |            | 0.00  | 0                | 0.00          |
| SYN941           | On 20/11/2012 | Spot Bond  | 99.42961  | 96.83456  | 99.42961     | 96.57979       |                   |            | 0.00  | 0                | 0.00          |
| SYN942           | On 20/11/2012 | Spot Bond  | 99.43109  | 96.83451  | 99.43109     | 96.57974       |                   |            | 0.00  | 0                | 0.00          |
| SYN943           | On 16/11/2012 | Spot Bond  | 100.10042 | 97.85312  | 100.10042    | 97.59122       |                   |            | 0.00  | 0                | 0.00          |
| SYN944           | On 22/11/2012 | Spot Bond  | 99.40185  | 96.32735  | 99.40185     | 96.07532       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| SYN945           | On 23/11/2012 | Spot Bond  | 99.34562  | 96.07745  | 99.34562     | 95.82686       |                   |                       | 0.00        | 0                | 0.00          |
| SYN946           | On 27/11/2012 | Spot Bond  | 99.33096  | 95.08356  | 99.33096     | 94.83816       |                   | 9,933,096,000,000.00  | 100,000,000 | 100,000,000.00   |               |
| SYN947           | On 18/12/2012 | Spot Bond  | 99.03221  | 90.20968  | 99.03221     | 89.98943       |                   |                       | 0.00        | 0                | 0.00          |
| SYN949           | On 29/11/2012 | Spot Bond  | 99.30851  | 94.59517  | 99.30851     | 94.35234       |                   |                       | 0.00        | 0                | 0.00          |
| SYN950           | On 15/01/2013 | Spot Bond  | 100.00000 | 84.29561  | 100.00000    | 84.10138       |                   |                       | 0.00        | 0                | 0.00          |
| SYN951           | On 21/01/2013 | Spot Bond  | 100.00000 | 83.14351  | 100.00000    | 82.95455       |                   |                       | 0.00        | 0                | 0.00          |
| SYN952           | On 22/11/2012 | Spot Bond  | 100.00000 | 96.30607  | 100.00000    | 96.05263       |                   |                       | 0.00        | 0                | 0.00          |
| SYN953           | On 05/02/2013 | Spot Bond  | 100.00000 | 80.39648  | 100.00000    | 80.21978       |                   | 30,300,000,000,000.00 | 303,000,000 | 203,000,000.00   |               |
| SYN954           | On 21/01/2013 | Spot Bond  | 100.00000 | 83.14351  | 100.00000    | 100.00000      |                   |                       | 0.00        | 0                | 0.00          |
| SZ18             | On 30/09/2015 | Spot Bond  | 117.60842 | 17.88857  | 117.60842    | 17.84316       |                   |                       | 0.00        | 0                | 0.00          |
| SZ25             | On 30/09/2025 | Spot Bond  | 104.75139 | 9.40502   | 104.75139    | 9.38329        |                   |                       | 0.00        | 0                | 0.00          |
| T018             | On 15/07/2014 | Spot Bond  | 100.00000 | 36.64551  | 100.00000    | 36.56485       |                   |                       | 0.00        | 0                | 0.00          |
| TF105U           | On 25/10/2014 | Spot Bond  | 100.00000 | 27.58534  | 100.00000    | 27.37828       |                   |                       | 0.00        | 0                | 0.00          |
| TFS06            | On 20/03/2014 | Spot Bond  | 102.75446 | 38.49059  | 102.75446    | 38.40252       |                   |                       | 0.00        | 0                | 0.00          |
| TFS100           | On 22/01/2013 | Spot Bond  | 98.53867  | 83.16169  | 98.53867     | 82.97540       |                   |                       | 0.00        | 0                | 0.00          |
| TFS101           | On 06/02/2013 | Spot Bond  | 98.31078  | 80.48872  | 98.31078     | 80.31460       |                   |                       | 0.00        | 0                | 0.00          |
| TFS102           | On 14/12/2012 | Spot Bond  | 99.10758  | 91.09543  | 99.10758     | 90.87066       |                   |                       | 0.00        | 0                | 0.00          |
| TFS103           | On 14/03/2013 | Spot Bond  | 97.81910  | 74.75647  | 97.81910     | 74.60700       |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| TFS104           | On 29/01/2013 | Spot Bond  | 100.00000 | 66.66674 | 100.00000 | 66.66674     |                |                   |                       | 0.00        | 0                | 0.00          |
| TFS73            | On 11/02/2013 | Spot Bond  | 100.94335 | 99.18380 | 100.94335 | 98.91470     |                |                   |                       | 0.00        | 0                | 0.00          |
| TFS77            | On 12/04/2013 | Spot Bond  | 99.98492  | 86.22805 | 99.98492  | 86.02939     |                |                   |                       | 0.00        | 0                | 0.00          |
| TFS78            | On 18/04/2013 | Spot Bond  | 99.89383  | 85.06222 | 99.89383  | 84.86906     |                |                   |                       | 0.00        | 0                | 0.00          |
| TFS83            | On 28/07/2015 | Spot Bond  | 101.19250 | 14.10835 | 101.19250 | 14.07381     |                |                   | 50,596,250,000.00     | 500,000     | 250,000.00       |               |
| TFS84            | On 28/07/2016 | Spot Bond  | 107.95127 | 13.96712 | 107.95127 | 13.93439     |                |                   |                       | 0.00        | 0                | 0.00          |
| TFS88            | On 08/02/2013 | Spot Bond  | 100.00000 | 79.86871 | 100.00000 | 79.69432     |                |                   |                       | 0.00        | 0                | 0.00          |
| TFS90            | On 05/03/2013 | Spot Bond  | 100.57712 | 94.39874 | 100.57712 | 94.15663     |                |                   |                       | 0.00        | 0                | 0.00          |
| TFS93            | On 17/02/2014 | Spot Bond  | 100.87887 | 43.69781 | 100.87887 | 43.61060     |                |                   |                       | 0.00        | 0                | 0.00          |
| TFS97            | On 14/11/2013 | Spot Bond  | 100.92142 | 44.35794 | 100.92142 | 44.21834     |                |                   |                       | 0.00        | 0                | 0.00          |
| TH10A1           | On 18/10/2038 | Spot Bond  | 101.62026 | 7.81915  | 101.62026 | 7.79439      |                |                   |                       | 0.00        | 0                | 0.00          |
| TH10A2           | On 18/10/2038 | Spot Bond  | 101.66672 | 8.05953  | 101.66672 | 8.03401      |                |                   |                       | 0.00        | 0                | 0.00          |
| TH10A3           | On 18/10/2038 | Spot Bond  | 102.00557 | 9.88685  | 102.00557 | 9.86473      |                |                   |                       | 0.00        | 0                | 0.00          |
| TH10A4           | On 18/07/2017 | Spot Bond  | 100.00000 | 2.23108  | 100.00000 | 2.20971      |                |                   | 35,000,000,000,000.00 | 350,000,000 | 428,000,000.00   |               |
| TH10A5           | On 18/07/2017 | Spot Bond  | 100.00000 | 2.23108  | 100.00000 | 2.20971      |                |                   | 99,374,000,000,000.00 | 993,740,000 | 664,000,000.00   |               |
| TH10A6           | On 18/07/2017 | Spot Bond  | 100.00000 | 2.23108  | 100.00000 | 2.20971      |                |                   | 7,000,000,000,000.00  | 70,000,000  | 70,000,000.00    |               |
| TH10B1           | On 18/10/2038 | Spot Bond  | 101.76658 | 8.57578  | 101.76658 | 8.54860      |                |                   |                       | 0.00        | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| TH10B2           | On 18/07/2017 | Spot Bond  | 100.00000 | 2.23108   | 100.00000    | 2.20971        |                   | 26,400,000,000,000.00 | 264,000,000 | 111,000,000.00   |               |
| TH10C1           | On 18/10/2038 | Spot Bond  | 101.98019 | 9.67754   | 101.98019    | 9.64681        |                   | 0.00                  | 0           | 0.00             |               |
| TH10C2           | On 18/07/2017 | Spot Bond  | 100.00000 | 2.23108   | 100.00000    | 2.20971        |                   | 16,800,000,000,000.00 | 168,000,000 | 81,000,000.00    |               |
| TH10D1           | On 18/10/2038 | Spot Bond  | 102.86169 | 14.18894  | 102.86169    | 14.14355       |                   | 0.00                  | 0           | 0.00             |               |
| TH10D2           | On 18/07/2017 | Spot Bond  | 100.00000 | 2.23108   | 100.00000    | 2.20971        |                   | 10,200,000,000,000.00 | 102,000,000 | 46,000,000.00    |               |
| TH9A10           | On 18/07/2016 | Spot Bond  | 101.66078 | 10.10801  | 101.66078    | 10.08315       |                   | 0.00                  | 0           | 0.00             |               |
| THE8A1           | On 18/04/2036 | Spot Bond  | 101.48088 | 6.04402   | 101.48088    | 6.02918        |                   | 0.00                  | 0           | 0.00             |               |
| THE8A2           | On 18/04/2036 | Spot Bond  | 101.58542 | 6.50455   | 101.58542    | 6.48857        |                   | 0.00                  | 0           | 0.00             |               |
| THE8A3           | On 18/04/2036 | Spot Bond  | 105.94334 | 6.54809   | 105.94334    | 6.53138        |                   | 0.00                  | 0           | 0.00             |               |
| THE8B1           | On 18/04/2036 | Spot Bond  | 101.79445 | 7.42290   | 101.79445    | 7.40463        |                   | 0.00                  | 0           | 0.00             |               |
| THE8C1           | On 18/04/2036 | Spot Bond  | 101.88733 | 7.82991   | 101.88733    | 7.81062        |                   | 0.00                  | 0           | 0.00             |               |
| THE8D1           | On 18/04/2036 | Spot Bond  | 102.87096 | 12.10123  | 102.87096    | 12.07116       |                   | 0.00                  | 0           | 0.00             |               |
| THE9A1           | On 18/07/2016 | Spot Bond  | 101.59334 | 9.82822   | 101.59334    | 9.80407        |                   | 0.00                  | 0           | 0.00             |               |
| THE9A2           | On 18/01/2016 | Spot Bond  | 101.62589 | 11.85651  | 101.62589    | 11.82736       |                   | 0.00                  | 0           | 0.00             |               |
| THE9A3           | On 18/07/2016 | Spot Bond  | 101.64915 | 10.05979  | 101.64915    | 10.03506       |                   | 0.00                  | 0           | 0.00             |               |
| THE9A5           | On 18/07/2039 | Spot Bond  | 101.62589 | 6.65751   | 101.62589    | 6.64114        |                   | 0.00                  | 0           | 0.00             |               |
| THE9A6           | On 18/07/2039 | Spot Bond  | 101.64915 | 6.75965   | 101.64915    | 6.74303        |                   | 0.00                  | 0           | 0.00             |               |
| THE9A7           | On 18/07/2039 | Spot Bond  | 101.66078 | 6.81070   | 101.66078    | 6.79395        |                   | 0.00                  | 0           | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|------------------|
| THE9A8           | On 18/07/2016 | Spot Bond  | 101.61194 | 9.90544  | 101.61194 | 9.88109      |                |                   |                      | 0.00       | 0                | 0.00             |
| THE9A9           | On 18/07/2016 | Spot Bond  | 101.64915 | 10.05979 | 101.64915 | 10.03506     |                |                   |                      | 0.00       | 0                | 0.00             |
| THE9B1           | On 18/07/2016 | Spot Bond  | 101.77704 | 10.58967 | 101.77704 | 10.56362     |                |                   |                      | 0.00       | 0                | 0.00             |
| THE9B2           | On 18/07/2039 | Spot Bond  | 101.77704 | 7.32064  | 101.77704 | 7.30262      |                |                   |                      | 0.00       | 0                | 0.00             |
| THE9B3           | On 18/07/2016 | Spot Bond  | 101.77704 | 10.58967 | 101.77704 | 10.56362     |                |                   |                      | 0.00       | 0                | 0.00             |
| THE9C1           | On 18/07/2016 | Spot Bond  | 101.96303 | 11.35846 | 101.96303 | 11.33047     |                |                   |                      | 0.00       | 0                | 0.00             |
| THE9C2           | On 18/07/2039 | Spot Bond  | 102.00952 | 8.33720  | 102.00952 | 8.31664      |                |                   |                      | 0.00       | 0                | 0.00             |
| THE9C3           | On 18/07/2016 | Spot Bond  | 101.95141 | 11.31048 | 101.95141 | 11.28261     |                |                   |                      | 0.00       | 0                | 0.00             |
| THE9D1           | On 18/07/2016 | Spot Bond  | 102.88090 | 15.12049 | 102.88090 | 15.08292     |                |                   |                      | 0.00       | 0                | 0.00             |
| THE9D2           | On 18/07/2039 | Spot Bond  | 102.93896 | 12.35974 | 102.93896 | 12.32900     |                |                   |                      | 0.00       | 0                | 0.00             |
| THE9D3           | On 18/07/2016 | Spot Bond  | 102.91574 | 15.26225 | 102.91574 | 15.22431     |                |                   |                      | 0.00       | 0                | 0.00             |
| TL13             | On 31/12/2013 | Spot Bond  | 100.16956 | 40.59714 | 100.16956 | 40.49864     |                |                   |                      | 0.00       | 0                | 0.00             |
| TL15             | On 29/04/2015 | Spot Bond  | 115.34604 | 20.01421 | 115.34604 | 19.96419     |                |                   |                      | 0.00       | 0                | 6,680,000.00     |
| TL20             | On 22/02/2020 | Spot Bond  | 98.42479  | 10.55448 | 98.42479  | 10.53473     |                |                   |                      | 0.00       | 0                | 0.00             |
| TN17             | On 14/11/2017 | Spot Bond  | 113.10271 | 13.64100 | 113.10271 | 13.60781     |                |                   |                      | 0.00       | 0                | 1,001,800,000.00 |
| TN20             | On 17/09/2020 | Spot Bond  | 114.87864 | 10.48572 | 114.87864 | 10.45946     |                |                   | 1,204,984,226,537.52 | 10,489,193 | 317,489,460.00   |                  |
| TN23             | On 06/11/2023 | Spot Bond  | 120.75839 | 8.99309  | 120.75839 | 8.96965      |                |                   | 2,838,224,169,680.31 | 23,503,329 | 121,261,000.00   |                  |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility            | Value       | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|-----------------------|-------------|------------------|---------------|
| TN25             | On 19/08/2025 | Spot Bond  | 105.49834 | 10.85278  | 105.49834    | 10.82782       |                   | 18,989,701,200,000.00 | 180,000,000 | 222,700,000.00   |               |
| TN27             | On 14/11/2027 | Spot Bond  | 103.04013 | 12.91161  | 103.04013    | 12.88249       |                   | 0.00                  | 0           | 12,600,000.00    |               |
| TORQ1            | On 15/04/2022 | Spot Bond  | 100.87844 | 6.12313   | 100.87844    | 6.09412        |                   | 0.00                  | 0           | 0.00             |               |
| TORQ2            | On 15/04/2022 | Spot Bond  | 100.89915 | 6.26549   | 100.89915    | 6.23580        |                   | 0.00                  | 0           | 0.00             |               |
| TORQ3            | On 15/04/2022 | Spot Bond  | 100.92536 | 6.44573   | 100.92536    | 6.41518        |                   | 0.00                  | 0           | 0.00             |               |
| TORQ4            | On 15/04/2022 | Spot Bond  | 100.92812 | 6.46469   | 100.92812    | 6.43406        |                   | 0.00                  | 0           | 0.00             |               |
| TORQ5            | On 15/04/2022 | Spot Bond  | 101.05768 | 7.35495   | 101.05768    | 7.32006        |                   | 0.00                  | 0           | 0.00             |               |
| TORQ6            | On 15/04/2022 | Spot Bond  | 101.32571 | 12.46163  | 101.32571    | 12.40239       |                   | 0.00                  | 0           | 0.00             |               |
| TPDA01           | On 05/04/2015 | Spot Bond  | 100.00000 | 22.27117  | 100.00000    | 22.09238       |                   | 0.00                  | 0           | 0.00             |               |
| TPDA02           | On 05/04/2017 | Spot Bond  | 100.00000 | 11.53405  | 100.00000    | 11.44147       |                   | 0.00                  | 0           | 0.00             |               |
| TPDA03           | On 05/04/2018 | Spot Bond  | 100.00000 | 9.88389   | 100.00000    | 9.80454        |                   | 0.00                  | 0           | 0.00             |               |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  | 100.22155 | 10.00000     | 100.19383      |                   | 0.00                  | 0           | 0.00             |               |
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   | 100.21603 | 9.75000      | 100.18900      |                   | 0.00                  | 0           | 0.00             |               |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 | 10.21574  | 100.00000    | 10.18852       |                   | 0.00                  | 0           | 0.00             |               |
| TSP116           | On 09/02/2013 | Spot Bond  | 100.00000 | 79.69432  | 100.00000    | 79.52070       |                   | 0.00                  | 0           | 0.00             |               |
| TSP117           | On 23/02/2013 | Spot Bond  | 100.00000 | 77.33051  | 100.00000    | 77.16702       |                   | 0.00                  | 0           | 0.00             |               |
| TSP125           | On 23/08/2013 | Spot Bond  | 100.00000 | 57.87286  | 100.00000    | 57.76306       |                   | 0.00                  | 0           | 0.00             |               |
| TSP128           | On 07/02/2013 | Spot Bond  | 100.00000 | 80.04386  | 100.00000    | 79.86871       |                   | 0.00                  | 0           | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| TSP129           | On 07/03/2013 | Spot Bond  | 97.58601  | 75.86349  | 97.58601     | 75.70993       |                   |            | 0.00  | 0                | 0.00          |
| TSP131           | On 03/05/2013 | Spot Bond  | 96.66726  | 68.20717  | 96.66726     | 68.08418       |                   |            | 0.00  | 0                | 0.00          |
| TSP132           | On 29/11/2012 | Spot Bond  | 99.23248  | 94.59909  | 99.23248     | 94.35641       |                   |            | 0.00  | 0                | 0.00          |
| TSP133           | On 03/01/2013 | Spot Bond  | 98.71758  | 86.84648  | 98.71758     | 86.64297       |                   |            | 0.00  | 0                | 0.00          |
| TSP134           | On 27/06/2013 | Spot Bond  | 99.76004  | 64.53794  | 99.76004     | 64.41571       |                   |            | 0.00  | 0                | 0.00          |
| TSP135           | On 07/02/2013 | Spot Bond  | 98.31631  | 80.31371  | 98.31631     | 80.14034       |                   |            | 0.00  | 0                | 0.00          |
| UG21             | On 02/03/2021 | Spot Bond  | 114.88602 | 11.06535  | 114.88602    | 11.03763       |                   |            | 0.00  | 0                | 0.00          |
| UTR02            | On 21/11/2012 | Spot Bond  | 104.60170 | 101.46488 | 104.60170    | 101.18532      |                   |            | 0.00  | 0                | 0.00          |
| UTR041           | On 19/04/2014 | Spot Bond  | 99.85679  | 39.26380  | 99.85679     | 39.16880       |                   |            | 0.00  | 0                | 0.00          |
| UTR042           | On 19/04/2016 | Spot Bond  | 99.84614  | 13.06896  | 99.84614     | 13.03734       |                   |            | 0.00  | 0                | 0.00          |
| UTR043           | On 06/04/2015 | Spot Bond  | 100.02475 | 22.10657  | 100.02475    | 22.05300       |                   |            | 0.00  | 0                | 0.00          |
| UTR40            | On 10/09/2017 | Spot Bond  | 107.51485 | 12.28314  | 107.51485    | 12.25399       |                   |            | 0.00  | 0                | 0.00          |
| VIP1A2           | On 07/11/2012 | Spot Bond  | 100.00000 | 81.21000  | 100.00000    | 81.21000       |                   |            | 0.00  | 0                | 0.00          |
| VIP1A5           | On 07/11/2013 | Spot Bond  | 100.00000 | 54.76086  | 100.00000    | 54.62820       |                   |            | 0.00  | 0                | 0.00          |
| VIP1B2           | On 07/11/2012 | Spot Bond  | 100.00000 | 81.23501  | 100.00000    | 81.23500       |                   |            | 0.00  | 0                | 0.00          |
| VIP1B3           | On 07/11/2013 | Spot Bond  | 100.00000 | 54.98099  | 100.00000    | 54.84780       |                   |            | 0.00  | 0                | 0.00          |
| VIP1C2           | On 07/11/2012 | Spot Bond  | 100.00000 | 81.32501  | 100.00000    | 81.32500       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility           | Value      | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|----------------------|------------|------------------|---------------|
| VIP1C3           | On 07/11/2013 | Spot Bond  | 100.00000 | 55.05437  | 100.00000    | 54.92100       |                   |                      | 0.00       | 0                | 0.00          |
| VKE01            | On 08/05/2015 | Spot Bond  | 101.12514 | 18.56745  | 101.12514    | 16.00669       |                   |                      | 0.00       | 0                | 0.00          |
| VKE02            | On 08/05/2016 | Spot Bond  | 101.16690 | 11.65073  | 101.16690    | 10.04337       |                   |                      | 0.00       | 0                | 0.00          |
| VKE03            | On 08/05/2017 | Spot Bond  | 101.16870 | 8.68599   | 101.16870    | 7.48764        |                   |                      | 0.00       | 0                | 0.00          |
| VOD002           | On 28/02/2013 | Spot Bond  | 100.00000 | 80.86242  | 100.00000    | 80.69325       |                   |                      | 0.00       | 0                | 0.00          |
| VOD005           | On 28/11/2012 | Spot Bond  | 100.62384 | 94.77448  | 100.62384    | 94.52750       |                   |                      | 0.00       | 0                | 0.00          |
| VOYT01           | On 09/09/2015 | Spot Bond  | 142.66000 | 8.09642   | 142.66000    | 8.07678        |                   |                      | 0.00       | 0                | 0.00          |
| WS04             | On 30/05/2016 | Spot Bond  | 125.92352 | 18.04297  | 125.92352    | 17.99515       |                   | 6,307,131,346,240.00 | 50,087,000 | 93,989,000.00    |               |
| WS05             | On 01/08/2018 | Spot Bond  | 235.74310 | 6.06019   | 235.74310    | 6.03411        |                   |                      | 0.00       | 0                | 30,000,000.00 |
| WSP1             | On 28/05/2015 | Spot Bond  | 110.71509 | 21.71500  | 110.71509    | 21.66307       |                   |                      | 0.00       | 0                | 14,200,000.00 |
| WSP2             | On 28/05/2017 | Spot Bond  | 112.63018 | 13.47179  | 112.63018    | 13.43912       |                   | 1,486,650,797,892.00 | 13,199,400 | 56,599,700.00    |               |
| WSP3             | On 28/05/2019 | Spot Bond  | 114.13989 | 12.03953  | 114.13989    | 12.01002       |                   |                      | 0.00       | 0                | 0.00          |
| WSP4             | On 28/05/2020 | Spot Bond  | 112.54320 | 12.01328  | 112.54320    | 11.98416       |                   |                      | 0.00       | 0                | 0.00          |
| WSP5             | On 28/05/2021 | Spot Bond  | 112.28516 | 11.96854  | 112.28516    | 11.93959       |                   |                      | 0.00       | 0                | 27,000,000.00 |
| Z006             | On 31/08/2013 | Spot Bond  | 95.75673  | 53.08368  | 95.75673     | 52.96906       |                   |                      | 0.00       | 0                | 0.00          |
| Z009             | On 30/11/2013 | Spot Bond  | 94.53097  | 44.01383  | 94.53097     | 43.92084       |                   |                      | 0.00       | 0                | 0.00          |
| Z014             | On 30/06/2015 | Spot Bond  | 86.34739  | 14.98954  | 86.34739     | 14.96034       |                   |                      | 0.00       | 0                | 0.00          |
| Z018             | On 31/03/2014 | Spot Bond  | 92.99863  | 34.51671  | 92.99863     | 34.44437       |                   |                      | 0.00       | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| Z019             | On 30/06/2014 | Spot Bond  | 91.84060  | 28.86559  | 91.84060     | 28.80637       |                   |            | 0.00  | 0                | 0.00          |
| Z020             | On 19/10/2015 | Spot Bond  | 85.12782  | 12.38416  | 85.12782     | 12.36005       |                   |            | 0.00  | 0                | 0.00          |
| Z025             | On 30/11/2014 | Spot Bond  | 90.00797  | 21.63639  | 90.00797     | 21.59274       |                   |            | 0.00  | 0                | 0.00          |
| Z071             | On 01/07/2015 | Spot Bond  | 86.33473  | 14.96384  | 86.33473     | 14.93468       |                   |            | 0.00  | 0                | 75,000,000.00 |
| Z083             | On 30/09/2019 | Spot Bond  | 64.79116  | 2.08945   | 64.79116     | 2.08621        |                   |            | 0.00  | 0                | 0.00          |
| ZA001            | On 01/09/2016 | Spot Bond  | 100.00000 | 7.11152   | 100.00000    | 7.09803        |                   |            | 0.00  | 0                | 0.00          |
| ZA002            | On 16/08/2024 | Spot Bond  | 100.00000 | 0.02864   | 100.00000    | 0.02858        |                   |            | 0.00  | 0                | 0.00          |
| ZA003            | On 01/09/2016 | Spot Bond  | 100.00000 | 7.11152   | 100.00000    | 7.09803        |                   |            | 0.00  | 0                | 0.00          |
| ZA007            | On 31/03/2015 | Spot Bond  | 100.00000 | 19.05471  | 100.00000    | 19.01855       |                   |            | 0.00  | 0                | 0.00          |
| ZA008            | On 19/03/2015 | Spot Bond  | 100.00000 | 19.49392  | 100.00000    | 19.45693       |                   |            | 0.00  | 0                | 0.00          |
| ZA009            | On 22/04/2015 | Spot Bond  | 100.00000 | 18.27502  | 100.00000    | 18.24035       |                   |            | 0.00  | 0                | 0.00          |
| ZA010            | On 22/04/2015 | Spot Bond  | 100.00000 | 18.27502  | 100.00000    | 18.24035       |                   |            | 0.00  | 0                | 0.00          |
| ZA011            | On 20/05/2015 | Spot Bond  | 100.00000 | 17.32867  | 100.00000    | 17.29579       |                   |            | 0.00  | 0                | 0.00          |
| ZA012            | On 20/05/2015 | Spot Bond  | 100.00000 | 17.32867  | 100.00000    | 17.29579       |                   |            | 0.00  | 0                | 0.00          |
| ZA013            | On 18/06/2015 | Spot Bond  | 100.00000 | 16.40015  | 100.00000    | 16.36903       |                   |            | 0.00  | 0                | 0.00          |
| ZA014            | On 18/06/2015 | Spot Bond  | 100.00000 | 16.40015  | 100.00000    | 16.36903       |                   |            | 0.00  | 0                | 0.00          |
| ZA015            | On 20/07/2015 | Spot Bond  | 100.00000 | 15.43320  | 100.00000    | 15.40392       |                   |            | 0.00  | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Previous MTM | Previous Price | Premium On Option | Volatility | Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|--------------|----------------|-------------------|------------|-------|------------------|---------------|
| ZA016            | On 20/07/2015 | Spot Bond  | 100.00000 | 15.43320  | 100.00000    | 15.40392       |                   |            | 0.00  | 0                | 0.00          |
| ZA017            | On 20/08/2015 | Spot Bond  | 100.00000 | 14.55088  | 100.00000    | 14.52327       |                   |            | 0.00  | 0                | 0.00          |
| ZA018            | On 20/08/2015 | Spot Bond  | 100.00000 | 14.55088  | 100.00000    | 14.52327       |                   |            | 0.00  | 0                | 0.00          |
| ZA019            | On 21/09/2015 | Spot Bond  | 100.00000 | 13.69297  | 100.00000    | 13.66699       |                   |            | 0.00  | 0                | 0.00          |
| ZA020            | On 21/09/2015 | Spot Bond  | 100.00000 | 13.69297  | 100.00000    | 13.66699       |                   |            | 0.00  | 0                | 0.00          |
| ZA021            | On 20/10/2015 | Spot Bond  | 100.00000 | 12.95926  | 100.00000    | 12.93467       |                   |            | 0.00  | 0                | 0.00          |
| ZA022            | On 18/11/2015 | Spot Bond  | 100.00000 | 12.26550  | 100.00000    | 12.24229       |                   |            | 0.00  | 0                | 0.00          |
| ZA023            | On 20/04/2016 | Spot Bond  | 100.00000 | 9.17228   | 100.00000    | 9.15488        |                   |            | 0.00  | 0                | 0.00          |
| ZA024            | On 20/05/2016 | Spot Bond  | 100.00000 | 8.66434   | 100.00000    | 8.64790        |                   |            | 0.00  | 0                | 0.00          |
| ZA025            | On 21/06/2016 | Spot Bond  | 100.00000 | 8.15349   | 100.00000    | 8.13802        |                   |            | 0.00  | 0                | 0.00          |
| ZA026            | On 21/06/2016 | Spot Bond  | 100.00000 | 8.15349   | 100.00000    | 8.13802        |                   |            | 0.00  | 0                | 0.00          |
| ZA027            | On 20/07/2016 | Spot Bond  | 100.00000 | 7.71660   | 100.00000    | 7.70196        |                   |            | 0.00  | 0                | 0.00          |
| ZA028            | On 19/08/2016 | Spot Bond  | 100.00000 | 7.28927   | 100.00000    | 7.27544        |                   |            | 0.00  | 0                | 0.00          |
| ZA029            | On 20/09/2016 | Spot Bond  | 100.00000 | 6.85950   | 100.00000    | 6.84648        |                   |            | 0.00  | 0                | 0.00          |

**Total for j-Bonds :** ,028,583,119,298,880.00 ,314,413,553 103 790 114 901.00

**Grand Total:** 28,583,407,568,250.00 114,452,389 03 791 616 984.00