



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 25/03/2015

| Contract Details   | Strike        | Call / Put     | MTM   | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--------------------|---------------|----------------|-------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| <b>Derivatives</b> |               |                |       |          |           |           |              |                |                   |            |               |                  |               |
| \$ / R             | On 27/03/2015 | Any day expiry |       | 11.82560 | 11.82560  |           | 11.85810     | 11.85810       |                   | 17.54      | 2,214,640.00  | 188              | 2,714.00      |
| \$ / R             | On 27/03/2015 | Any day expiry | 10.80 | Put      | 0.02170   | 0.00002   | 0.02280      | 0.00002        | 0.022             | 35.58      | 0.00          | 0                | 300.00        |
| \$ / R             | On 27/03/2015 | Any day expiry | 11.04 | Put      | 0.08930   | 0.00009   | 0.14780      | 0.00015        | 0.089             | 30.66      | 0.00          | 0                | 2,083.00      |
| \$ / R             | On 27/03/2015 | Any day expiry | 11.15 | Put      | 0.18470   | 0.00018   | 0.35450      | 0.00035        | 0.185             | 28.40      | 0.00          | 0                | 250.00        |
| \$ / R             | On 27/03/2015 | Any day expiry | 11.61 | Call     | 226.27740 | 0.22628   | 262.27370    | 0.26227        | 226.277           | 21.06      | 0.00          | 0                | 2,083.00      |
| \$ / R             | On 27/03/2015 | Any day expiry | 11.81 | Call     | 71.38160  | 0.07138   | 105.23280    | 0.10523        | 71.382            | 18.13      | 0.00          | 0                | 250.00        |
| \$ / R             | On 27/03/2015 | Any day expiry | 14.85 | Call     | 0.04740   | 0.00005   | 0.07440      | 0.00007        | 0.047             | 87.55      | 0.00          | 0                | 300.00        |
| \$ / R             | On 30/03/2015 | Any day expiry |       |          | 11.82840  | 11.82840  | 11.86390     | 11.86390       |                   | 14.68      | 35,346.00     | 3                | 1,157.00      |
| \$ / R             | On 31/03/2015 | Any day expiry |       |          | 11.83020  | 11.83020  | 11.86580     | 11.86580       |                   | 14.79      | 0.00          | 0                | 0.00          |
| \$ / R             | On 31/03/2015 | Any day expiry | 12.31 | Put      | 485.55190 | 0.48555   | 456.86240    | 0.45686        | 485.552           | 18.63      | 0.00          | 0                | 20,000.00     |
| \$ / R             | On 01/04/2015 | Any day expiry |       |          | 11.83200  | 11.83200  | 11.86770     | 11.86770       |                   | 14.83      | 0.00          | 0                | 1,090.00      |
| \$ / R             | On 01/04/2015 | Any day expiry | 11.20 | Put      | 1.71840   | 0.00172   | 2.08810      | 0.00209        | 1.718             | 18.54      | 0.00          | 0                | 22,187.00     |
| \$ / R             | On 01/04/2015 | Any day expiry | 12.24 | Call     | 12.00830  | 0.01201   | 21.73920     | 0.02174        | 12.008            | 18.00      | 0.00          | 0                | 22,187.00     |
| \$ / R             | On 01/04/2015 | Any day expiry | 12.39 | Call     | 5.46090   | 0.00546   | 10.93400     | 0.01093        | 5.461             | 19.22      | 0.00          | 0                | 5,000.00      |
| \$ / R             | On 02/04/2015 | Any day expiry |       |          | 11.83380  | 11.83380  | 11.86960     | 11.86960       |                   | 14.95      | 0.00          | 0                | 0.00          |
| \$ / R             | On 02/04/2015 | Any day expiry | 11.81 | Call     | 118.07410 | 0.11807   | 149.53680    | 0.14954        | 118.074           | 15.15      | 0.00          | 0                | 2,500.00      |
| \$ / R             | On 07/04/2015 | Any day expiry |       |          | 11.84270  | 11.84270  | 11.87920     | 11.87920       |                   | 14.29      | 0.00          | 0                | 0.00          |
| \$ / R             | On 07/04/2015 | Any day expiry | 12.00 | Call     | 72.42350  | 0.07242   | 94.70530     | 0.09471        | 72.424            | 15.26      | 0.00          | 0                | 10,000.00     |

| Contract Details | Strike | Call / Put | MTM           | Yield                   | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |                |        |              |
|------------------|--------|------------|---------------|-------------------------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|----------------|--------|--------------|
| \$ / R           |        |            | On 08/04/2015 | Any day expiry          |             |           | 11.84480     | 11.84480       |                   | 11.80100   | 11.80100      |                  | 14.40         | 0.00           | 0      | 0.00         |
| \$ / R           | 11.80  | Call       | On 08/04/2015 | Any day expiry          | 156.86580   | 0.15687   | 11.84680     | 11.84680       | 0.00000           | 0.00000    | 156.866       | 10,000           | 14.43         | 1,565,000.00   | 10,000 | 10,000.00    |
| \$ / R           |        |            | On 09/04/2015 | Any day expiry          |             |           | 11.84680     | 11.84680       |                   | 11.88310   | 11.88310      | 0                | 14.48         | 0.00           | 0      | 15.00        |
| \$ / R           |        |            | On 28/04/2015 | Any day expiry          |             |           | 11.88550     | 11.88550       |                   | 11.91960   | 11.91960      | 0                | 14.56         | 0.00           | 0      | 2,810.00     |
| \$ / R           | 10.80  | Put        | On 28/04/2015 | Any day expiry          | 4.03160     | 0.00403   | 11.88550     | 11.88550       | 3.40110           | 0.00340    | 4.032         | 0                | 15.37         | 0.00           | 0      | 300.00       |
| \$ / R           | 11.15  | Put        | On 28/04/2015 | Any day expiry          | 14.30200    | 0.01430   | 11.88550     | 11.88550       | 13.51470          | 0.01351    | 14.302        | 0                | 13.94         | 0.00           | 0      | 250.00       |
| \$ / R           | 12.00  | Call       | On 28/04/2015 | Any day expiry          | 165.90100   | 0.16590   | 11.88550     | 11.88550       | 188.54990         | 0.18855    | 165.901       | 0                | 15.02         | 0.00           | 0      | 250.00       |
| \$ / R           | 15.15  | Call       | On 28/04/2015 | Any day expiry          | 0.10200     | 0.00010   | 11.88550     | 11.88550       | 0.11460           | 0.00011    | 0.102         | 0                | 23.74         | 0.00           | 0      | 300.00       |
| \$ / R           |        |            | On 13/05/2015 | Any day expiry          |             |           | 11.91390     | 11.91390       |                   | 11.94870   | 11.94870      | 0                | 14.56         | 0.00           | 0      | 6,224.00     |
| \$ / R           |        |            | On 15/05/2015 | Any day expiry          |             |           | 11.91770     | 11.91770       |                   | 11.95260   | 11.95260      | 0                | 14.60         | 0.00           | 0      | 0.00         |
| \$ / R           |        |            | On 27/05/2015 | Any day expiry          |             |           | 11.94050     | 11.94050       |                   | 11.97590   | 11.97590      | 0                | 14.73         | 0.00           | 0      | 1,625.00     |
| \$ / R           | 10.80  | Put        | On 27/05/2015 | Any day expiry          | 9.86820     | 0.00987   | 11.94050     | 11.94050       | 9.49200           | 0.00949    | 9.868         | 0                | 13.64         | 0.00           | 0      | 300.00       |
| \$ / R           | 10.94  | Put        | On 27/05/2015 | Any day expiry          | 16.80040    | 0.01680   | 11.94050     | 11.94050       | 16.23400          | 0.01623    | 16.800        | 0                | 13.58         | 0.00           | 0      | 3,655.00     |
| \$ / R           | 11.15  | Put        | On 27/05/2015 | Any day expiry          | 34.63860    | 0.03464   | 11.94050     | 11.94050       | 33.59470          | 0.03359    | 34.639        | 0                | 13.49         | 0.00           | 0      | 250.00       |
| \$ / R           | 11.90  | Call       | On 27/05/2015 | Any day expiry          | 309.52530   | 0.30953   | 11.94050     | 11.94050       | 337.15310         | 0.33715    | 309.525       | 0                | 14.62         | 0.00           | 0      | 3,655.00     |
| \$ / R           | 12.21  | Call       | On 27/05/2015 | Any day expiry          | 197.16820   | 0.19717   | 11.94050     | 11.94050       | 219.45290         | 0.21945    | 197.168       | 0                | 15.68         | 0.00           | 0      | 250.00       |
| \$ / R           | 15.48  | Call       | On 27/05/2015 | Any day expiry          | 10.74100    | 0.01074   | 11.94050     | 11.94050       | 12.79330          | 0.01279    | 10.741        | 0                | 29.71         | 0.00           | 0      | 300.00       |
| \$ / R           |        |            | On 03/06/2015 | Any day expiry          |             |           | 11.95430     | 11.95430       |                   | 11.98970   | 11.98970      | 0                | 14.78         | 0.00           | 0      | 0.00         |
| \$ / R           | 12.30  | Call       | On 03/06/2015 | Any day expiry          | 194.21780   | 0.19422   | 11.95430     | 11.95430       | 214.81250         | 0.21481    | 194.218       | 0                | 16.02         | 0.00           | 0      | 10,000.00    |
| \$ / R           |        |            | On 09/06/2015 | Any day expiry          |             |           | 11.96610     | 11.96610       |                   | 12.00150   | 12.00150      | 0                | 14.96         | 0.00           | 0      | 288.00       |
| \$ / R           |        |            | On 12/06/2015 | Foreign Exchange Future |             |           | 11.97200     | 11.97200       |                   | 12.00740   | 12.00740      | 41,387           | 14.84         | 495,485,164.00 | 41,387 | 1,196,166.00 |
| \$ / R           | 10.73  | Put        | On 12/06/2015 | Foreign Exchange Future | 12.20320    | 0.01220   | 11.97200     | 11.97200       | 12.45570          | 0.01246    | 12.203        | 0                | 13.61         | 0.00           | 0      | 22,850.00    |
| \$ / R           | 10.75  | Put        | On 12/06/2015 | Foreign Exchange Future | 12.76630    | 0.01277   | 11.97200     | 11.97200       | 13.03270          | 0.01303    | 12.766        | 0                | 13.54         | 0.00           | 0      | 10,000.00    |
| \$ / R           | 10.80  | Put        | On 12/06/2015 | Foreign Exchange Future | 15.24380    | 0.01524   | 11.97200     | 11.97200       | 14.59610          | 0.01460    | 15.244        | 0                | 13.53         | 0.00           | 0      | 9,100.00     |
| \$ / R           | 10.98  | Put        | On 12/06/2015 | Foreign Exchange Future | 27.78550    | 0.02779   | 11.97200     | 11.97200       | 27.01570          | 0.02702    | 27.786        | 0                | 13.50         | 0.00           | 0      | 22,320.00    |
| \$ / R           | 11.00  | Put        | On 12/06/2015 | Foreign Exchange Future | 29.59320    | 0.02959   | 11.97200     | 11.97200       | 28.81080          | 0.02881    | 29.593        | 0                | 13.50         | 0.00           | 0      | 55,000.00    |
| \$ / R           | 11.35  | Put        | On 12/06/2015 | Foreign Exchange Future | 79.82050    | 0.07982   | 11.97200     | 11.97200       | 78.77570          | 0.07878    | 79.821        | 0                | 13.45         | 0.00           | 0      | 51,500.00    |
| \$ / R           | 11.48  | Call       | On 12/06/2015 | Foreign Exchange Future | 607.33650   | 0.60734   | 11.97200     | 11.97200       | 639.10860         | 0.63911    | 607.337       | 0                | 13.75         | 0.00           | 0      | 1,600.00     |
| \$ / R           | 11.50  | Call       | On 12/06/2015 | Foreign Exchange Future | 593.57840   | 0.59358   | 11.97200     | 11.97200       | 625.20070         | 0.62520    | 593.578       | 0                | 13.80         | 0.00           | 0      | 3,940.00     |
| \$ / R           | 11.50  | Put        | On 12/06/2015 | Foreign Exchange Future | 121.57840   | 0.12158   | 11.97200     | 11.97200       | 117.80070         | 0.11780    | 121.578       | 0                | 13.80         | 0.00           | 0      | 1,750.00     |
| \$ / R           | 11.60  | Call       | On 12/06/2015 | Foreign Exchange Future | 527.97860   | 0.52798   | 11.97200     | 11.97200       | 558.80280         | 0.55880    | 527.979       | 0                | 14.03         | 0.00           | 0      | 500.00       |
| \$ / R           | 11.65  | Call       | On 12/06/2015 | Foreign Exchange Future | 497.19540   | 0.49720   | 11.97200     | 11.97200       | 527.58490         | 0.52758    | 497.195       | 0                | 14.14         | 0.00           | 0      | 800.00       |
| \$ / R           | 11.65  | Put        | On 12/06/2015 | Foreign Exchange Future | 175.19540   | 0.17520   | 11.97200     | 11.97200       | 170.18490         | 0.17018    | 175.195       | 0                | 14.14         | 0.00           | 0      | 110.00       |
| \$ / R           | 12.00  | Put        | On 12/06/2015 | Foreign Exchange Future | 348.01190   | 0.34801   | 11.97200     | 11.97200       | 338.07000         | 0.33807    | 348.012       | 0                | 15.01         | 0.00           | 0      | 39,600.00    |
| \$ / R           | 12.02  | Put        | On 12/06/2015 | Foreign Exchange Future | 360.19730   | 0.36020   | 11.97200     | 11.97200       | 349.92140         | 0.34992    | 360.197       | 0                | 15.08         | 0.00           | 0      | 7,000.00     |
| \$ / R           | 12.20  | Put        | On 12/06/2015 | Foreign Exchange Future | 477.89020   | 0.47789   | 11.97200     | 11.97200       | 464.60310         | 0.46460    | 477.890       | 0                | 15.71         | 0.00           | 0      | 4,000.00     |
| \$ / R           | 12.30  | Call       | On 12/06/2015 | Foreign Exchange Future | 220.92150   | 0.22092   | 11.97200     | 11.97200       | 241.40920         | 0.24141    | 220.922       | 0                | 16.05         | 0.00           | 0      | 1,600.00     |
| \$ / R           | 12.30  | Put        | On 12/06/2015 | Foreign Exchange Future | 548.92150   | 0.54892   | 11.97200     | 11.97200       | 534.00920         | 0.53401    | 548.922       | 0                | 16.05         | 0.00           | 0      | 4,000.00     |
| \$ / R           | 12.40  | Put        | On 12/06/2015 | Foreign Exchange Future | 623.46830   | 0.62347   | 11.97200     | 11.97200       | 606.98920         | 0.60699    | 623.468       | 0                | 16.40         | 0.00           | 0      | 6,000.00     |
| \$ / R           | 12.50  | Call       | On 12/06/2015 | Foreign Exchange Future | 173.13870   | 0.17314   | 11.97200     | 11.97200       | 190.56970         | 0.19057    | 173.139       | 0                | 16.75         | 0.00           | 0      | 30,000.00    |
| \$ / R           | 12.50  | Put        | On 12/06/2015 | Foreign Exchange Future | 701.13870   | 0.70114   | 11.97200     | 11.97200       | 683.16970         | 0.68317    | 701.139       | 0                | 16.75         | 0.00           | 0      | 300.00       |
| \$ / R           | 12.56  | Call       | On 12/06/2015 | Foreign Exchange Future | 161.13290   | 0.16113   | 11.97200     | 11.97200       | 177.66710         | 0.17767    | 161.133       | 0                | 16.96         | 0.00           | 0      | 1,750.00     |
| \$ / R           | 12.63  | Call       | On 12/06/2015 | Foreign Exchange Future | 148.52210   | 0.14852   | 11.97200     | 11.97200       | 163.94190         | 0.16394    | 148.522       | 0                | 17.22         | 0.00           | 0      | 9,100.00     |
| \$ / R           | 13.00  | Call       | On 12/06/2015 | Foreign Exchange Future | 98.30100    | 0.09830   | 11.97200     | 11.97200       | 109.50760         | 0.10951    | 98.301        | 0                | 18.59         | 0.00           | 0      | 37,000.00    |
| \$ / R           | 13.00  | Put        | On 12/06/2015 | Foreign Exchange Future | 1,126.30100 | 1.12630   | 11.97200     | 11.97200       | 1,102.10760       | 1.10211    | 1,126.301     | 0                | 18.59         | 0.00           | 0      | 501.00       |
| \$ / R           | 13.22  | Call       | On 12/06/2015 | Foreign Exchange Future | 77.93730    | 0.07794   | 11.97200     | 11.97200       | 87.36600          | 0.08737    | 77.937        | 0                | 19.39         | 0.00           | 0      | 22,850.00    |
| \$ / R           | 13.25  | Call       | On 12/06/2015 | Foreign Exchange Future | 75.51640    | 0.07552   | 11.97200     | 11.97200       | 84.69400          | 0.08469    | 75.516        | 0                | 19.49         | 0.00           | 0      | 110.00       |
| \$ / R           | 13.25  | Put        | On 12/06/2015 | Foreign Exchange Future | 1,353.51640 | 1.35352   | 11.97200     | 11.97200       | 1,327.29400       | 1.32729    | 1,353.516     | 0                | 19.49         | 0.00           | 0      | 201.00       |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.46  | Call       | 60.91910    |       | 0.06092   |           | 68.53620     | 0.06854        | 60.919            | 20.22      | 0.00           | 0                | 22,320.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.50  | Call       | 58.54960    |       | 0.05855   |           | 65.90280     | 0.06590        | 58.550            | 20.36      | 0.00           | 0                | 51,500.00     |
| \$ / R           | On 26/06/2015 | Any day expiry          |        |            | 11.99960    |       | 11.99960  |           | 12.03500     | 12.03500       |                   | 15.03      | 0.00           | 0                | 4,136.00      |
| \$ / R           | On 26/06/2015 | Any day expiry          | 10.80  | Put        | 19.36160    |       | 0.01936   |           | 20.06640     | 0.02007        | 19.362            | 13.34      | 0.00           | 0                | 300.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 11.15  | Put        | 55.47650    |       | 0.05548   |           | 54.84160     | 0.05484        | 55.476            | 13.42      | 0.00           | 0                | 250.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 12.46  | Call       | 219.12890   |       | 0.21913   |           | 237.13730    | 0.23714        | 219.129           | 16.60      | 0.00           | 0                | 250.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 15.88  | Call       | 22.39400    |       | 0.02239   |           | 24.83630     | 0.02484        | 22.394            | 29.20      | 0.00           | 0                | 300.00        |
| \$ / R           | On 30/06/2015 | Any day expiry          |        |            | 12.00760    |       | 12.00760  |           | 12.04320     | 12.04320       |                   | 15.03      | 0.00           | 0                | 7,050.00      |
| \$ / R           | On 29/07/2015 | Any day expiry          |        |            | 12.06700    |       | 12.06700  |           | 12.10280     | 12.10280       |                   | 15.35      | 0.00           | 0                | 750.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 10.80  | Put        | 33.69170    |       | 0.03369   |           | 33.76610     | 0.03377        | 33.692            | 13.54      | 0.00           | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 11.15  | Put        | 78.28180    |       | 0.07828   |           | 76.75410     | 0.07675        | 78.282            | 13.57      | 0.00           | 0                | 250.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 12.71  | Call       | 248.13620   |       | 0.24814   |           | 265.72090    | 0.26572        | 248.136           | 17.44      | 0.00           | 0                | 250.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15  | Call       | 40.05190    |       | 0.04005   |           | 45.34340     | 0.04534        | 40.052            | 28.70      | 0.00           | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          |        |            | 12.12640    |       | 12.12640  |           | 12.16230     | 12.16230       |                   | 15.68      | 0.00           | 0                | 250.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80  | Put        | 46.07020    |       | 0.04607   |           | 45.14090     | 0.04514        | 46.070            | 13.65      | 0.00           | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 11.15  | Put        | 94.33960    |       | 0.09434   |           | 92.42980     | 0.09243        | 94.340            | 13.58      | 0.00           | 0                | 250.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 12.97  | Call       | 263.08550   |       | 0.26309   |           | 280.24910    | 0.28025        | 263.085           | 18.15      | 0.00           | 0                | 250.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50  | Call       | 52.61430    |       | 0.05261   |           | 56.42420     | 0.05642        | 52.614            | 28.46      | 0.00           | 0                | 300.00        |
| \$ / R           | On 10/09/2015 | Any day expiry          |        |            | 12.15500    |       | 12.15500  |           | 12.19100     | 12.19100       |                   | 15.65      | 0.00           | 0                | 285.00        |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future |        |            | 12.16320    |       | 12.16320  |           | 12.19920     | 12.19920       |                   | 15.46      | 150,008,745.60 | 12,333           | 91,663.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.56  | Put        | 34.23170    |       | 0.03423   |           | 34.25570     | 0.03426        | 34.232            | 13.97      | 0.00           | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.60  | Call       | 1,599.89650 |       | 1.59990   |           | 1,635.95340  | 1.63595        | 1,599.896         | 13.91      | 0.00           | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.98  | Put        | 72.45300    |       | 0.07245   |           | 69.84760     | 0.06985        | 72.453            | 13.44      | 0.00           | 0                | 24,142.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.00  | Call       | 1,238.78240 |       | 1.23878   |           | 1,271.37260  | 1.27137        | 1,238.782         | 13.45      | 0.00           | 0                | 33,750.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.00  | Put        | 75.58240    |       | 0.07558   |           | 72.17260     | 0.07217        | 75.582            | 13.45      | 0.00           | 0                | 59,545.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.20  | Put        | 112.65480   |       | 0.11265   |           | 109.99190    | 0.10999        | 112.655           | 13.56      | 0.00           | 0                | 8,775.00      |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.29  | Put        | 133.03100   |       | 0.13303   |           | 130.87170    | 0.13087        | 133.031           | 13.61      | 0.00           | 0                | 50,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.50  | Put        | 190.39720   |       | 0.19040   |           | 189.73770    | 0.18974        | 190.397           | 13.72      | 0.00           | 0                | 25,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.54  | Put        | 205.57570   |       | 0.20558   |           | 202.62700    | 0.20263        | 205.576           | 13.84      | 0.00           | 0                | 50,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.60  | Call       | 792.78400   |       | 0.79278   |           | 822.20450    | 0.82220        | 792.784           | 14.01      | 0.00           | 0                | 500.00        |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.62  | Put        | 237.91390   |       | 0.23791   |           | 231.24530    | 0.23125        | 237.914           | 14.07      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.00  | Call       | 588.98640   |       | 0.58899   |           | 616.75070    | 0.61675        | 588.986           | 15.17      | 0.00           | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.00  | Put        | 425.78640   |       | 0.42579   |           | 417.55070    | 0.41755        | 425.786           | 15.17      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.08  | Call       | 555.22380   |       | 0.55522   |           | 582.67720    | 0.58268        | 555.224           | 15.40      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.13  | Call       | 535.32230   |       | 0.53532   |           | 562.46010    | 0.56246        | 535.322           | 15.55      | 0.00           | 0                | 1,237.00      |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.23  | Call       | 498.04670   |       | 0.49805   |           | 524.28540    | 0.52429        | 498.047           | 15.85      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.50  | Call       | 411.68610   |       | 0.41169   |           | 434.85180    | 0.43485        | 411.686           | 16.67      | 0.00           | 0                | 33,750.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 13.06  | Call       | 284.32330   |       | 0.28432   |           | 301.96540    | 0.30197        | 284.323           | 18.34      | 0.00           | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 13.10  | Call       | 277.31430   |       | 0.27731   |           | 294.59590    | 0.29460        | 277.314           | 18.45      | 0.00           | 0                | 20,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 13.40  | Call       | 230.95740   |       | 0.23096   |           | 246.37840    | 0.24638        | 230.957           | 19.32      | 0.00           | 0                | 8,775.00      |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 14.00  | Call       | 164.10730   |       | 0.16411   |           | 175.36840    | 0.17537        | 164.107           | 20.95      | 0.00           | 0                | 125,000.00    |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 14.30  | Call       | 140.77860   |       | 0.14078   |           | 150.42790    | 0.15043        | 140.779           | 21.77      | 0.00           | 0                | 50,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 14.58  | Call       | 126.26040   |       | 0.12626   |           | 131.66300    | 0.13166        | 126.260           | 22.69      | 0.00           | 0                | 22,320.00     |
| \$ / R           | On 28/09/2015 | Any day expiry          |        |            | 12.19190    |       | 12.19190  |           | 12.22790     | 12.22790       |                   | 15.76      | 0.00           | 0                | 1,950.00      |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80  | Put        | 57.77800    |       | 0.05778   |           | 57.13200     | 0.05713        | 57.778            | 13.65      | 0.00           | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 11.15  | Put        | 107.50750   |       | 0.10751   |           | 104.40060    | 0.10440        | 107.508           | 13.47      | 0.00           | 0                | 250.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 11.40  | Put        | 169.65280   |       | 0.16965   |           | 166.83600    | 0.16684        | 169.653           | 13.71      | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 28/09/2015 | Any day expiry          | 13.27  | Call       | 277.39430   |       | 0.27739   |           | 294.25230    | 0.29425        | 277.394           | 18.89      | 0.00           | 0                | 250.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 28/09/2015 | Any day expiry          | 14.00 | Call  | 186.01370   | 0.18601   | 198.54740    | 0.19855        | 186.014           | 20.85      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80 | Call  | 66.98060    | 0.06698   | 75.22320     | 0.07522        | 66.981            | 28.05      | 0.00          | 0                | 300.00        |
| \$ / R           | On 30/09/2015 | Any day expiry          |       |       | 12.19600    | 12.19600  | 12.23200     | 12.23200       |                   | 15.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          |       |       | 12.25330    | 12.25330  | 12.28960     | 12.28960       |                   | 15.92      | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80 | Put   | 66.99220    | 0.06699   | 65.90170     | 0.06590        | 66.992            | 13.60      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 11.15 | Put   | 117.73190   | 0.11773   | 116.37180    | 0.11637        | 117.732           | 13.38      | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 13.56 | Call  | 291.40270   | 0.29140   | 308.17720    | 0.30818        | 291.403           | 19.58      | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98 | Call  | 88.60520    | 0.08861   | 95.10630     | 0.09511        | 88.605            | 28.00      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          |       |       | 12.31060    | 12.31060  | 12.34710     | 12.34710       |                   | 16.03      | 0.00          | 0                | 250.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80 | Put   | 73.22380    | 0.07322   | 73.73590     | 0.07374        | 73.224            | 13.46      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 11.15 | Put   | 125.65490   | 0.12565   | 123.82780    | 0.12383        | 125.655           | 13.28      | 0.00          | 0                | 250.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 13.85 | Call  | 301.25780   | 0.30126   | 317.31920    | 0.31732        | 301.258           | 20.18      | 0.00          | 0                | 250.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45 | Call  | 90.92330    | 0.09092   | 97.02820     | 0.09703        | 90.923            | 27.83      | 0.00          | 0                | 300.00        |
| \$ / R           | On 08/12/2015 | Any day expiry          |       |       | 12.33720    | 12.33720  | 12.37380     | 12.37380       |                   | 16.13      | 0.00          | 0                | 276.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future |       |       | 12.34330    | 12.34330  | 12.38000     | 12.38000       |                   | 18.85      | 77,454,207.50 | 6,275            | 61,422.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call  | 1,494.76780 | 1.49477   | 1,525.21450  | 1.52521        | 1,494.768         | 13.54      | 0.00          | 0                | 4,331.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put   | 101.46780   | 0.10147   | 95.21450     | 0.09521        | 101.468           | 13.54      | 0.00          | 0                | 8,917.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call  | 1,454.66100 | 1.45466   | 1,481.91490  | 1.48191        | 1,454.661         | 13.61      | 0.00          | 0                | 1,177.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call  | 1,300.82330 | 1.30082   | 1,320.24200  | 1.32024        | 1,300.823         | 13.88      | 0.00          | 0                | 39,671.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call  | 1,158.10340 | 1.15810   | 1,176.67350  | 1.17667        | 1,158.103         | 14.14      | 0.00          | 0                | 1,197.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put   | 287.42870   | 0.28743   | 269.12580    | 0.26913        | 287.429           | 14.42      | 0.00          | 0                | 580.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.75 | Put   | 343.04620   | 0.34305   | 325.00690    | 0.32501        | 343.046           | 14.61      | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.80 | Put   | 364.30220   | 0.36430   | 349.24630    | 0.34925        | 364.302           | 14.67      | 0.00          | 0                | 1,100.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.00 | Put   | 456.51750   | 0.45652   | 454.48640    | 0.45449        | 456.518           | 14.94      | 0.00          | 0                | 90,200.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.15 | Call  | 737.10720   | 0.73711   | 771.52660    | 0.77153        | 737.107           | 15.40      | 0.00          | 0                | 1,650.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call  | 480.64920   | 0.48065   | 503.87310    | 0.50387        | 480.649           | 17.91      | 0.00          | 0                | 1,197.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call  | 458.46460   | 0.45846   | 480.64370    | 0.48064        | 458.465           | 18.18      | 0.00          | 0                | 11,629.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call  | 437.75270   | 0.43775   | 458.91650    | 0.45892        | 437.753           | 18.45      | 0.00          | 0                | 677.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call  | 392.96910   | 0.39297   | 412.30830    | 0.41231        | 392.969           | 19.08      | 0.00          | 0                | 39,671.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.50 | Call  | 382.66240   | 0.38266   | 401.76790    | 0.40177        | 382.662           | 19.23      | 0.00          | 0                | 1,650.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call  | 268.78060   | 0.26878   | 281.54050    | 0.28154        | 268.781           | 21.39      | 0.00          | 0                | 580.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call  | 226.52780   | 0.22653   | 240.76370    | 0.24076        | 226.528           | 22.48      | 0.00          | 0                | 8,200.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call  | 213.98900   | 0.21399   | 237.13340    | 0.23713        | 213.989           | 22.82      | 0.00          | 0                | 68,600.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call  | 165.77620   | 0.16578   | 227.40830    | 0.22741        | 165.776           | 24.56      | 0.00          | 0                | 53,000.00     |
| \$ / R           | On 21/12/2015 | Any day expiry          |       |       | 12.36380    | 12.36380  | 12.40050     | 12.40050       |                   | 16.11      | 0.00          | 0                | 250.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80 | Put   | 78.91910    | 0.07892   | 80.18690     | 0.08019        | 78.919            | 13.38      | 0.00          | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 11.15 | Put   | 129.62800   | 0.12963   | 128.49310    | 0.12849        | 129.628           | 13.11      | 0.00          | 0                | 250.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 14.15 | Call  | 307.95000   | 0.30795   | 323.10530    | 0.32311        | 307.950           | 20.78      | 0.00          | 0                | 250.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87 | Call  | 93.65760    | 0.09366   | 97.64470     | 0.09764        | 93.658            | 27.70      | 0.00          | 0                | 300.00        |
| \$ / R           | On 12/02/2016 | Any day expiry          |       |       | 12.47410    | 12.47410  | 12.51090     | 12.51090       |                   | 16.27      | 0.00          | 0                | 0.00          |
| \$ / R           | On 12/02/2016 | Any day expiry          | 11.60 | Put   | 278.80060   | 0.27880   | 279.42450    | 0.27942        | 278.801           | 13.73      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/02/2016 | Any day expiry          | 15.40 | Call  | 300.60140   | 0.30060   | 310.17320    | 0.31017        | 300.601           | 24.15      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 11/03/2016 | Any day expiry          |       |       | 12.53250    | 12.53250  | 12.56930     | 12.56930       |                   | 16.45      | 0.00          | 0                | 272.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future |       |       | 12.53880    | 12.53880  | 12.57560     | 12.57560       |                   | 16.44      | 0.00          | 0                | 3,600.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put   | 128.39150   | 0.12839   | 129.47900    | 0.12948        | 128.391           | 12.98      | 0.00          | 0                | 1,500.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put   | 365.52790   | 0.36553   | 366.36510    | 0.36637        | 365.528           | 14.03      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.83 | Put   | 379.44550   | 0.37945   | 380.20310    | 0.38020        | 379.446           | 14.11      | 0.00          | 0                | 1,204.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put   | 439.86490   | 0.43986   | 440.06410    | 0.44006        | 439.865           | 14.44      | 0.00          | 0                | 1,000.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 14.59  | Call       | 390.33500 |       | 0.39033   |           | 408.53070    | 0.40853        | 390.335           | 21.30      | 0.00          | 0                | 1,204.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.75  | Call       | 335.47070 |       | 0.33547   |           | 349.37270    | 0.34937        | 335.471           | 25.13      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.50  | Call       | 309.96190 |       | 0.30996   |           | 321.90190    | 0.32190        | 309.962           | 27.33      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 20.23  | Call       | 64.85110  |       | 0.06485   |           | 68.66480     | 0.06866        | 64.851            | 27.33      | 0.00          | 0                | 1,500.00      |
| \$ / R           | On 09/06/2016 | Any day expiry          |        |            | 12.71910  |       | 12.71910  |           | 12.75590     | 12.75590       |                   | 16.79      | 0.00          | 0                | 264.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future |        |            | 12.72740  |       | 12.72740  |           | 12.76420     | 12.76420       |                   | 16.90      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/09/2016 | Any day expiry          |        |            | 12.92200  |       | 12.92200  |           | 12.95880     | 12.95880       |                   | 17.13      | 0.00          | 0                | 259.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future |        |            | 12.93030  |       | 12.93030  |           | 12.96710     | 12.96710       |                   | 17.22      | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/12/2016 | Any day expiry          |        |            | 13.10840  |       | 13.10840  |           | 13.14510     | 13.14510       |                   | 17.38      | 0.00          | 0                | 251.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future |        |            | 13.11870  |       | 13.11870  |           | 13.15550     | 13.15550       |                   | 17.38      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 12/06/2015 | Foreign Exchange Future |        |            | 11.97200  |       | 11.97200  |           | 12.00740     | 12.00740       |                   | 14.84      | 1,592,276.00  | 133              | 723.00        |
| \$ / R MAXI      | On 14/09/2015 | Foreign Exchange Future |        |            | 12.16320  |       | 12.16320  |           | 12.19920     | 12.19920       |                   | 15.46      | 97,305.60     | 8                | 99.00         |
| \$ / R MAXI      | On 11/12/2015 | Foreign Exchange Future |        |            | 12.34330  |       | 12.34330  |           | 12.38000     | 12.38000       |                   | 18.85      | 0.00          | 0                | 0.00          |
| \$ / R MAXI      | On 14/03/2016 | Foreign Exchange Future |        |            | 12.53880  |       | 12.53880  |           | 12.57560     | 12.57560       |                   | 16.44      | 0.00          | 0                | 0.00          |
| £ / R            | On 12/06/2015 | Foreign Exchange Future |        |            | 17.80530  |       | 17.80530  |           | 17.86080     | 17.86080       |                   | 13.61      | 42,786,135.90 | 2,403            | 27,507.00     |
| £ / R            | On 12/06/2015 | Foreign Exchange Future | 17.00  | Put        | 140.47960 |       | 0.14048   |           | 135.60260    | 0.13560        | 140.480           | 13.25      | 0.00          | 0                | 17,000.00     |
| £ / R            | On 12/06/2015 | Foreign Exchange Future | 20.00  | Call       | 52.07750  |       | 0.05208   |           | 63.90440     | 0.06390        | 52.078            | 17.43      | 0.00          | 0                | 17,000.00     |
| £ / R            | On 14/09/2015 | Foreign Exchange Future |        |            | 18.08110  |       | 18.08110  |           | 18.13800     | 18.13800       |                   | 14.46      | 560,514.10    | 31               | 910.00        |
| £ / R            | On 11/12/2015 | Foreign Exchange Future |        |            | 18.34820  |       | 18.34820  |           | 18.40680     | 18.40680       |                   | 15.04      | 91,741.00     | 5                | 5.00          |
| £ / R            | On 11/12/2015 | Foreign Exchange Future | 17.87  | Put        | 658.44300 |       | 0.65844   |           | 644.16600    | 0.64417        | 658.443           | 14.36      | 0.00          | 0                | 830.00        |
| £ / R            | On 14/03/2016 | Foreign Exchange Future |        |            | 18.64420  |       | 18.64420  |           | 18.70370     | 18.70370       |                   | 15.44      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 12/06/2015 | Foreign Exchange Future |        |            | 0.10023   |       | 0.10023   |           | 0.10044      | 0.10044        |                   | 15.06      | 0.00          | 0                | 14,018.00     |
| ¥ / R            | On 14/09/2015 | Foreign Exchange Future |        |            | 0.10197   |       | 0.10197   |           | 0.10220      | 0.10220        |                   | 15.32      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 11/12/2015 | Foreign Exchange Future |        |            | 0.10367   |       | 0.10367   |           | 0.10390      | 0.10390        |                   | 15.47      | 0.00          | 0                | 0.00          |
| € / R            | On 01/06/2015 | Any day expiry          |        |            | 13.11840  |       | 13.11840  |           | 13.10280     | 13.10280       |                   | 12.94      | 0.00          | 0                | 0.00          |
| € / R            | On 01/06/2015 | Any day expiry          | 14.41  | Call       | 51.12660  |       | 0.05113   |           | 60.23260     | 0.06023        | 51.127            | 17.30      | 0.00          | 0                | 2,000.00      |
| € / R            | On 12/06/2015 | Foreign Exchange Future |        |            | 13.14430  |       | 13.14430  |           | 13.12840     | 13.12840       |                   | 13.24      | 33,333,944.80 | 2,536            | 154,843.00    |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 12.25  | Put        | 41.73420  |       | 0.04173   |           | 46.53460     | 0.04653        | 41.734            | 12.62      | 0.00          | 0                | 27,000.00     |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 12.65  | Put        | 115.92860 |       | 0.11593   |           | 128.03980    | 0.12804        | 115.929           | 12.56      | 0.00          | 0                | 200.00        |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 13.40  | Put        | 487.67180 |       | 0.48767   |           | 513.81840    | 0.51382        | 487.672           | 14.00      | 0.00          | 0                | 7,300.00      |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 13.78  | Call       | 142.84050 |       | 0.14284   |           | 153.92870    | 0.15393        | 142.840           | 15.17      | 0.00          | 0                | 35,000.00     |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 14.20  | Call       | 87.61390  |       | 0.08761   |           | 97.40850     | 0.09741        | 87.614            | 16.59      | 0.00          | 0                | 27,000.00     |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 15.35  | Call       | 28.18600  |       | 0.02819   |           | 33.24670     | 0.03325        | 28.186            | 20.30      | 0.00          | 0                | 7,300.00      |
| € / R            | On 14/09/2015 | Foreign Exchange Future |        |            | 13.37440  |       | 13.37440  |           | 13.35870     | 13.35870       |                   | 13.94      | 936,208.00    | 70               | 11,148.00     |
| € / R            | On 14/09/2015 | Foreign Exchange Future | 12.90  | Put        | 269.37190 |       | 0.26937   |           | 286.07670    | 0.28608        | 269.372           | 13.00      | 0.00          | 0                | 7,500.00      |
| € / R            | On 14/09/2015 | Foreign Exchange Future | 14.90  | Call       | 188.47820 |       | 0.18848   |           | 200.38070    | 0.20038        | 188.478           | 18.14      | 0.00          | 0                | 7,500.00      |
| € / R            | On 11/12/2015 | Foreign Exchange Future |        |            | 13.59810  |       | 13.59810  |           | 13.58300     | 13.58300       |                   | 14.54      | 339,952.50    | 25               | 10,150.00     |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 13.05  | Put        | 352.24370 |       | 0.35224   |           | 374.32720    | 0.37433        | 352.244           | 13.04      | 0.00          | 0                | 6,291.00      |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 13.90  | Put        | 871.54430 |       | 0.87154   |           | 902.87240    | 0.90287        | 871.544           | 15.33      | 0.00          | 0                | 6,076.00      |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 16.50  | Call       | 215.16770 |       | 0.21517   |           | 228.27970    | 0.22828        | 215.168           | 22.02      | 0.00          | 0                | 6,291.00      |
| € / R            | On 14/03/2016 | Foreign Exchange Future |        |            | 13.84970  |       | 13.84970  |           | 13.83480     | 13.83480       |                   | 14.99      | 0.00          | 0                | 500.00        |
| € / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 14.38050  |       | 14.38050  |           | 14.36610     | 14.36610       |                   | 15.40      | 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          |

| Contract Details | Strike        | Call / Put              | MTM  | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AL12             | On 07/05/2015 | Index Future            |      | 564.78800 | 564.78800 |           | 563.34400    | 563.34400      |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 07/05/2015 | Index Future            |      | 461.40200 | 461.40200 |           | 460.79000    | 460.79000      |                   |            | 0.00          | 0                | 122.00        |
| AL37             | On 06/08/2015 | Index Future            |      | 468.75200 | 468.75200 |           | 468.13400    | 468.13400      |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 07/05/2015 | Index Future            |      | 552.36300 | 552.36300 |           | 551.10100    | 551.10100      |                   |            | 0.00          | 0                | 3.00          |
| AL7T             | On 06/08/2015 | Index Future            |      | 561.16200 | 561.16200 |           | 559.88400    | 559.88400      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 07/05/2015 | Index Future            |      | 503.68900 | 503.68900 |           | 502.70200    | 502.70200      |                   |            | 0.00          | 0                | 586.00        |
| ALBI             | On 06/08/2015 | Index Future            |      | 511.71200 | 511.71200 |           | 510.71400    | 510.71400      |                   |            | 0.00          | 0                | 10.00         |
| ALBI             | On 05/11/2015 | Index Future            |      | 520.27200 | 520.27200 |           | 519.26100    | 519.26100      |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future |      | 9.36840   | 9.36840   |           | 9.42230      | 9.42230        |                   | 13.47      | 0.00          | 0                | 15,113.00     |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 8.40 | Put       | 9.34640   | 0.00935   | 7.71700      | 0.00772        | 9.346             | 13.51      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 8.65 | Put       | 26.51760  | 0.02652   | 21.20480     | 0.02120        | 26.518            | 13.38      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 9.00 | Put       | 88.43850  | 0.08844   | 76.43160     | 0.07643        | 88.439            | 13.30      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 9.15 | Call      | 355.22080 | 0.35522   | 392.77790    | 0.39278        | 355.221           | 13.37      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 9.50 | Call      | 182.52350 | 0.18252   | 206.76390    | 0.20676        | 182.523           | 13.86      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 9.65 | Call      | 135.44900 | 0.13545   | 155.07780    | 0.15508        | 135.449           | 14.26      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 14/09/2015 | Foreign Exchange Future |      | 9.47280   | 9.47280   |           | 9.52700      | 9.52700        |                   | 13.57      | 0.00          | 0                | 1,067.00      |
| AU\$ / R         | On 11/12/2015 | Foreign Exchange Future |      | 9.57550   | 9.57550   |           | 9.63100      | 9.63100        |                   | 13.84      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future |      | 9.69200   | 9.69200   |           | 9.74700      | 9.74700        |                   | 13.94      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 12/06/2015 | Foreign Exchange Future |      | 9.54820   | 9.54820   |           | 9.58320      | 9.58320        |                   | 12.41      | 0.00          | 0                | 1,771.00      |
| CAD/ R           | On 14/09/2015 | Foreign Exchange Future |      | 9.69120   | 9.69120   |           | 9.72710      | 9.72710        |                   | 13.07      | 0.00          | 0                | 0.00          |
| CHF / R          | On 12/06/2015 | Foreign Exchange Future |      | 12.52470  | 12.52470  |           | 12.61200     | 12.61200       |                   | 14.00      | 0.00          | 0                | 7,458.00      |
| CHF / R          | On 14/09/2015 | Foreign Exchange Future |      | 12.77810  | 12.77810  |           | 12.86620     | 12.86620       |                   | 15.15      | 0.00          | 0                | 611.00        |
| CNH / R          | On 12/06/2015 | Foreign Exchange Future |      | 1.90990   | 1.90990   |           | 1.91550      | 1.91550        |                   | 13.83      | 0.00          | 0                | 0.00          |
| CNH / R          | On 14/09/2015 | Foreign Exchange Future |      | 1.92100   | 1.92100   |           | 1.92720      | 1.92720        |                   | 14.28      | 0.00          | 0                | 0.00          |
| DKK / R          | On 12/06/2015 | Foreign Exchange Future |      | 1.76510   | 1.76510   |           | 1.76500      | 1.76500        |                   | 12.73      | 0.00          | 0                | 138.00        |
| DKK / R          | On 14/09/2015 | Foreign Exchange Future |      | 1.79880   | 1.79880   |           | 1.79860      | 1.79860        |                   | 13.78      | 0.00          | 0                | 0.00          |
| E170             | On 01/08/2021 | Price Contribution      |      | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/05/2015 | Bond Future             |      | 122.31327 | 122.31327 |           | 122.37467    | 122.37467      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 06/08/2015 | Bond Future             |      | 124.29295 | 124.29295 |           | 124.35727    | 124.35727      |                   |            | 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          |
| ES18A            | On 20/04/2018 | Price Contribution      |      | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES23             | On 25/01/2023 | Price Contribution      |      | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put             | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ES23A            | On 25/01/2023 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES26             | On 25/01/2023 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/05/2015 | Bond Future            | 9.17654   |       | 86.41787  |           | 9.20953      | 86.16085       |                   |            | 0.00          | 0                | 6,576.00      |
| ES33             | On 06/08/2015 | Bond Future            | 9.25008   |       | 87.80930  |           | 9.28391      | 87.54952       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 05/11/2015 | Bond Future            | 9.31671   |       | 85.47548  |           | 9.35140      | 85.21260       |                   |            | 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          |
| ES33A            | On 15/09/2033 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/05/2015 | GOVI                   | 499.73400 |       | 499.73400 |           | 498.74000    | 498.74000      |                   |            | 4,997,340.00  | 1                | 488.00        |
| GOVI             | On 06/08/2015 | GOVI                   | 507.69400 |       | 507.69400 |           | 506.68900    | 506.68900      |                   |            | 0.00          | 0                | 29.00         |
| GOVI             | On 05/11/2015 | GOVI                   | 516.18700 |       | 516.18700 |           | 515.16900    | 515.16900      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 07/05/2015 | Bond Future            | 118.52777 |       | 118.52777 |           | 118.59081    | 118.59081      |                   |            | 0.00          | 0                | 16.00         |
| I2025            | On 06/08/2015 | Bond Future            | 119.28046 |       | 119.28046 |           | 119.34627    | 119.34627      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2038            | On 07/05/2015 | Bond Future            | 128.25137 |       | 128.25137 |           | 128.32003    | 128.32003      |                   |            | 0.00          | 0                | 2,657.00      |
| I2038            | On 06/08/2015 | Bond Future            | 129.01582 |       | 129.01582 |           | 129.08757    | 129.08757      |                   |            | 0.00          | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2046            | On 07/05/2015 | Bond Future            | 126.33940 |       | 126.33940 |           | 126.68834    | 126.68834      |                   |            | 0.00          | 0                | 5,889.00      |
| I2046            | On 06/08/2015 | Bond Future            | 128.38425 |       | 128.38425 |           | 128.74052    | 128.74052      |                   |            | 0.00          | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/05/2015 | Bond Future            | 135.00155 |       | 135.00155 |           | 134.41333    | 134.41333      |                   |            | 0.00          | 0                | 2,753.00      |
| I2050            | On 06/08/2015 | Bond Future            | 135.72732 |       | 135.72732 |           | 135.13130    | 135.13130      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IGOV             | On 07/05/2015 | Index Future           | 225.37900 |       | 225.37900 |           | 225.36000    | 225.36000      |                   |            | 0.00          | 0                | 1,013.00      |
| IGOV             | On 06/08/2015 | Index Future           | 228.98700 |       | 228.98700 |           | 228.97000    | 228.97000      |                   |            | 0.00          | 0                | 100.00        |
| IGOV             | On 05/11/2015 | Index Future           | 232.83600 |       | 232.83600 |           | 232.82000    | 232.82000      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 07/05/2015 | Index Future           | 610.13600 |       | 610.13600 |           | 610.30300    | 610.30300      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 06/08/2015 | Index Future           | 620.06300 |       | 620.06300 |           | 620.23500    | 620.23500      |                   |            | 0.00          | 0                | 159.00        |
| JIBAR FUTURE     | On 15/04/2015 | Jibar Tradeable Future | 6.12000   |       | 93.88000  |           | 6.12000      | 93.88000       |                   |            | 0.00          | 0                | 1,000.00      |
| JIBAR FUTURE     | On 20/05/2015 | Jibar Tradeable Future | 6.14000   |       | 93.86000  |           | 6.13000      | 93.87000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/06/2015 | Jibar Tradeable Future | 6.19000   |       | 93.81000  |           | 6.20000      | 93.80000       |                   |            | 0.00          | 0                | 5,000.00      |
| JIBAR FUTURE     | On 15/07/2015 | Jibar Tradeable Future | 6.21000   |       | 93.79000  |           | 6.21000      | 93.79000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/08/2015 | Jibar Tradeable Future | 6.30000   |       | 93.70000  |           | 6.29000      | 93.71000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 16/09/2015 | Jibar Tradeable Future | 6.32000   |       | 93.68000  |           | 6.31000      | 93.69000       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details |               | Strike | Call / Put | MTM                     | Yield       | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------|------------|-------------------------|-------------|-----------|-------------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| JIBAR FUTURE     | On 15/12/2015 |        |            | Jibar Tradeable Future  | 6.51000     | 93.49000  |             | 6.53000      | 93.47000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 16/03/2016 |        |            | Jibar Tradeable Future  | 6.66000     | 93.34000  |             | 6.69000      | 93.31000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 |        |            | Jibar Tradeable Future  | 6.81000     | 93.19000  |             | 6.85000      | 93.15000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2016 |        |            | Jibar Tradeable Future  | 6.96000     | 93.04000  |             | 7.01000      | 92.99000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 21/12/2016 |        |            | Jibar Tradeable Future  | 7.09000     | 92.91000  |             | 7.15000      | 92.85000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 15/03/2017 |        |            | Jibar Tradeable Future  | 7.21000     | 92.79000  |             | 7.27000      | 92.73000       |                   |            | 0.00           | 0                | 0.00          |
| KES / R          | On 12/06/2015 |        |            | Foreign Exchange Future | 0.12840     | 0.12840   |             | 0.12900      | 0.12900        |                   |            | 0.00           | 0                | 10.00         |
| KES / R          | On 14/09/2015 |        |            | Foreign Exchange Future | 0.12770     | 0.12770   |             | 0.12920      | 0.12920        |                   |            | 0.00           | 0                | 0.00          |
| KES / R          | On 11/12/2015 |        |            | Foreign Exchange Future | 0.12760     | 0.12760   |             | 0.12710      | 0.12710        |                   |            | 0.00           | 0                | 1,870.00      |
| NGN / R          | On 12/06/2015 |        |            | Foreign Exchange Future | 0.05330     | 0.05330   |             | 0.05350      | 0.05350        |                   |            | 53.30          | 1                | 98,150.00     |
| NGN / R          | On 14/09/2015 |        |            | Foreign Exchange Future | 0.05030     | 0.05030   |             | 0.05040      | 0.05040        |                   |            | 0.00           | 0                | 0.00          |
| NGN / R          | On 11/12/2015 |        |            | Foreign Exchange Future | 0.04890     | 0.04890   |             | 0.04900      | 0.04900        |                   |            | 0.00           | 0                | 163,080.00    |
| QUANTO € / \$    | On 12/06/2015 |        |            | Foreign Exchange Future | 1.09790     | 1.09790   |             | 1.09340      | 1.09340        |                   |            | 54,895.00      | 50               | 200.00        |
| QUANTO € / \$    | On 14/09/2015 |        |            | Foreign Exchange Future | 1.09960     | 1.09960   |             | 1.09510      | 1.09510        |                   |            | 0.00           | 0                | 0.00          |
| QUANTO € / \$    | On 11/12/2015 |        |            | Foreign Exchange Future | 1.10170     | 1.10170   |             | 1.09720      | 1.09720        |                   |            | 0.00           | 0                | 0.00          |
| R186             | On 07/05/2015 |        |            | Bond Future             | 7.62416     | 125.97593 |             | 7.66148      | 125.65114      |                   | 8.05       | 737,966,997.94 | 5,858            | 38,798.00     |
| R186             | On 07/05/2015 | 7.40   | Put        | Bond Future             | 2,585.04000 | 2.58504   | 2,824.27000 | 2.82427      | 2,585.040      | 2,585.040         | 7.92       | 0.00           | 0                | 4,229.00      |
| R186             | On 07/05/2015 | 7.45   | Put        | Bond Future             | 2,277.18000 | 2.27718   | 2,502.24000 | 2.50224      | 2,277.180      | 2,277.180         | 7.94       | 0.00           | 0                | 4,229.00      |
| R186             | On 07/05/2015 | 7.50   | Put        | Bond Future             | 1,991.39000 | 1.99139   | 2,201.42000 | 2.20142      | 1,991.390      | 1,991.390         | 7.96       | 0.00           | 0                | 4,229.00      |
| R186             | On 07/05/2015 | 7.80   | Put        | Bond Future             | 755.95000   | 0.75595   | 868.64000   | 0.86864      | 755.950        | 755.950           | 8.08       | 0.00           | 0                | 300.00        |
| R186             | On 07/05/2015 | 8.00   | Put        | Bond Future             | 339.24000   | 0.33924   | 394.49000   | 0.39449      | 339.240        | 339.240           | 8.20       | 0.00           | 0                | 4,229.00      |
| R186             | On 07/05/2015 | 8.05   | Put        | Bond Future             | 272.31000   | 0.27231   | 318.43000   | 0.31843      | 272.310        | 272.310           | 8.23       | 0.00           | 0                | 4,229.00      |
| R186             | On 07/05/2015 | 8.10   | Put        | Bond Future             | 216.88000   | 0.21688   | 255.01000   | 0.25501      | 216.880        | 216.880           | 8.26       | 0.00           | 0                | 4,229.00      |
| R186             | On 06/08/2015 |        |            | Bond Future             | 7.66625     | 122.70699 |             | 7.70470      | 122.37901      |                   | 8.16       | 0.00           | 0                | 340.00        |
| R186             | On 06/08/2015 | 7.75   | Call       | Bond Future             | 2,786.21000 | 2.78621   | 2,598.35000 | 2.59835      | 2,786.210      | 2,786.210         | 8.16       | 0.00           | 0                | 1,000.00      |
| R186             | On 06/08/2015 | 8.90   | Put        | Bond Future             | 137.36000   | 0.13736   | 155.89000   | 0.15589      | 137.360        | 137.360           | 8.63       | 0.00           | 0                | 5,350.00      |
| R186             | On 05/11/2015 |        |            | Bond Future             | 7.69699     | 124.73996 |             | 7.73662      | 124.40828      |                   | 7.92       | 0.00           | 0                | 0.00          |
| R186             | On 05/11/2015 | 9.00   | Put        | Bond Future             | 351.75000   | 0.35175   | 390.89000   | 0.39089      | 351.750        | 351.750           | 8.38       | 0.00           | 0                | 2,600.00      |
| R186             | On 04/02/2016 |        |            | Bond Future             | 7.71527     | 121.64943 |             | 7.75618      | 121.31327      |                   | 7.97       | 0.00           | 0                | 5,592.00      |
| R186             | 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          |
| R197             | On 07/05/2015 |        |            | Bond Future             | 287.05988   | 287.05988 |             | 287.21238    | 287.21238      |                   |            | 574,119.76     | 2                | 1,046.00      |
| R197             | On 06/08/2015 |        |            | Bond Future             | 285.65403   | 285.65403 |             | 285.81351    | 285.81351      |                   |            | 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          |
| R202             | On 07/05/2015 |        |            | Bond Future             | 237.69447   | 237.69447 |             | 237.82192    | 237.82192      |                   |            | 0.00           | 0                | 51,206.00     |
| R202             | On 06/08/2015 |        |            | Bond Future             | 238.32720   | 238.32720 |             | 238.46012    | 238.46012      |                   |            | 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 07/05/2015 |        |            | Bond Future             | 7.39813     | 103.57825 |             | 7.43038      | 103.38738      |                   | 6.32       | 4,143,130.00   | 40               | 15,264.00     |



| Contract Details | Strike        | Call / Put         | MTM  | Yield     | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|------|-----------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2023            | On 06/08/2015 | Bond Future        |      | 7.43809   | 105.24594   |           | 7.47148      | 105.05373      |                   | 6.14       | 0.00          | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future        | 9.07 | Put       | 17.72000    |           | 22.86000     | 0.02286        | 17.720            | 6.52       | 0.00          | 0                | 911.00        |
| R2023            | On 28/02/2023 | Price Contribution |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R203             | On 07/05/2015 | Bond Future        |      | 6.64785   | 104.70872   |           | 6.68116      | 104.63597      |                   | 2.04       | 0.00          | 0                | 7,710.00      |
| R203             | On 06/08/2015 | Bond Future        |      | 6.66827   | 106.39463   |           | 6.70507      | 106.32245      |                   | 1.89       | 0.00          | 0                | 0.00          |
| R203             | On 05/11/2015 | Bond Future        |      | 6.65134   | 103.98974   |           | 6.69260      | 103.91784      |                   | 1.73       | 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          |
| R2030            | On 07/05/2015 | Bond Future        |      | 8.06153   | 101.68773   |           | 8.08369      | 101.49961      |                   |            | 0.00          | 0                | 5,805.00      |
| R2030            | On 06/08/2015 | Bond Future        |      | 8.11148   | 99.31672    |           | 8.13414      | 99.12728       |                   |            | 0.00          | 0                | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2032            | On 07/05/2015 | Bond Future        |      | 8.19024   | 101.47365   |           | 8.21740      | 101.22697      |                   |            | 0.00          | 0                | 18.00         |
| R2032            | On 06/08/2015 | Bond Future        |      | 8.23848   | 103.10744   |           | 8.26626      | 102.85849      |                   |            | 0.00          | 0                | 0.00          |
| R2032            | On 05/11/2015 | Bond Future        |      | 8.27820   | 100.65919   |           | 8.30662      | 100.40761      |                   |            | 0.00          | 0                | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/05/2015 | Bond Future        |      | 8.31075   | 104.23897   |           | 8.33283      | 104.01570      |                   |            | 0.00          | 0                | 32,365.00     |
| R2037            | On 06/08/2015 | Bond Future        |      | 8.35994   | 101.65850   |           | 8.38247      | 101.43343      |                   |            | 0.00          | 0                | 1,954.00      |
| R2037            | On 05/11/2015 | Bond Future        |      | 8.39737   | 103.34325   |           | 8.42036      | 103.11583      |                   |            | 0.00          | 0                | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R204             | On 07/05/2015 | Bond Future        |      | 6.91861   | 106.51204   |           | 6.95180      | 106.40545      |                   | 3.08       | 0.00          | 0                | 12,556.00     |
| R204             | On 06/08/2015 | Bond Future        |      | 6.95961   | 104.19097   |           | 6.99508      | 104.08440      |                   | 3.07       | 0.00          | 0                | 100.00        |
| R204             | On 06/08/2015 | Bond Future        | 8.41 | Put       | 13.30000    | 0.01330   | 16.89000     | 0.01689        | 13.300            | 3.28       | 0.00          | 0                | 699.00        |
| R204             | On 05/11/2015 | Bond Future        |      | 6.97441   | 105.91706   |           | 7.01255      | 105.81018      |                   | 2.91       | 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/R203        | On 21/12/2018 | Price Contribution |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2044            | On 07/05/2015 | Bond Future        |      | 8.35428   | 106.70450   |           | 8.38131      | 106.40195      |                   |            | 0.00          | 0                | 9,494.00      |
| R2044            | On 06/08/2015 | Bond Future        |      | 8.40069   | 104.03848   |           | 8.42830      | 103.73279      |                   |            | 0.00          | 0                | 0.00          |
| R2044            | On 05/11/2015 | Bond Future        |      | 8.43609   | 105.76267   |           | 8.46426      | 105.45341      |                   |            | 0.00          | 0                | 0.00          |
| R2044            | On 31/01/2044 | Price Contribution |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/05/2015 | Bond Future        |      | 8.33170   | 106.38991   |           | 8.36360      | 106.01997      |                   |            | 7,447,293.70  | 70               | 37,506.00     |
| R2048            | On 06/08/2015 | Bond Future        |      | 8.37324   | 108.10288   |           | 8.40582      | 107.72874      |                   |            | 0.00          | 0                | 745.00        |
| R2048            | On 05/11/2015 | Bond Future        |      | 8.40939   | 105.46203   |           | 8.44266      | 105.08318      |                   |            | 0.00          | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |      | 100.00000 | 100.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207             | On 07/05/2015 | Bond Future        |      | 7.07851   | 103.00159   |           | 7.11662      | 102.85153      |                   | 4.05       | 0.00          | 0                | 34,939.00     |
| R207             | On 07/05/2015 | Bond Future        | 7.73 | Call      | 2,554.13000 | 2.55413   | 2,411.78000  | 2.41178        | 2,554.130         | 4.21       | 0.00          | 0                | 66.00         |
| R207             | On 06/08/2015 | Bond Future        |      | 7.12322   | 101.01742   |           | 7.16346      | 100.86665      |                   | 4.05       | 0.00          | 0                | 100.00        |
| R207             | On 06/08/2015 | Bond Future        | 7.46 | Call      | 1,744.68000 | 1.74468   | 1,645.03000  | 1.64503        | 1,744.680         | 4.10       | 0.00          | 0                | 70.00         |
| R207             | On 05/11/2015 | Bond Future        |      | 7.14293   | 102.69114   |           | 7.18551      | 102.53930      |                   | 3.87       | 0.00          | 0                | 0.00          |
| R207             | On 05/11/2015 | Bond Future        | 7.43 | Call      | 1,826.80000 | 1.82680   | 1,738.76000  | 1.73876        | 1,826.800         | 3.91       | 0.00          | 0                | 53.00         |
| R207             | On 04/02/2016 | Bond Future        |      | 7.13837   | 100.86730   |           | 7.18373      | 100.71392      |                   | 3.75       | 0.00          | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R207             | On 04/02/2016 | Bond Future        | 7.27   | Call       | 1,636.12000 |       | 1.63612   |           | 1,564.99000  | 1.56499        | 1,636.120         | 3.76       | 0.00          | 0                | 43.00         |
| R207             | 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 07/05/2015 | Bond Future        |        |            | 7.18892     |       | 98.68763  |           | 7.22655      | 98.51200       |                   | 5.12       | 11,941,203.23 | 121              | 58,893.00     |
| R208             | On 06/08/2015 | Bond Future        |        |            | 7.22857     |       | 100.27660 |           | 7.26789      | 100.09976      |                   | 4.97       | 0.00          | 0                | 0.00          |
| R208             | On 06/08/2015 | Bond Future        | 8.85   | Put        | 13.08000    |       | 0.01308   |           | 17.27000     | 0.01727        | 13.080            | 5.29       | 0.00          | 0                | 198.00        |
| R208             | On 05/11/2015 | Bond Future        |        |            | 7.25253     |       | 98.53701  |           | 7.29369      | 98.35867       |                   | 4.91       | 0.00          | 0                | 0.00          |
| R208             | On 05/11/2015 | Bond Future        | 8.48   | Put        | 176.27000   |       | 0.17627   |           | 194.09000    | 0.19409        | 176.270           | 5.23       | 0.00          | 0                | 2,200.00      |
| R208             | 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          |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209             | On 07/05/2015 | Bond Future        |        |            | 8.24243     |       | 81.00735  |           | 8.27442      | 80.73945       |                   | 12.96      | 0.00          | 0                | 21,968.00     |
| R209             | On 07/05/2015 | Bond Future        | 8.30   | Put        | 1,210.69000 |       | 1.21069   |           | 1,312.67000  | 1.31267        | 1,210.690         | 13.01      | 0.00          | 0                | 700.00        |
| R209             | On 06/08/2015 | Bond Future        |        |            | 8.28526     |       | 82.31164  |           | 8.31793      | 82.04076       |                   | 12.73      | 0.00          | 0                | 0.00          |
| R209             | On 06/08/2015 | Bond Future        | 9.90   | Put        | 65.55000    |       | 0.06555   |           | 68.33000     | 0.06833        | 65.550            | 13.43      | 0.00          | 0                | 2,914.00      |
| R209             | On 05/11/2015 | Bond Future        |        |            | 8.32052     |       | 80.52643  |           | 8.35388      | 80.25225       |                   | 12.99      | 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/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 07/05/2015 | Bond Future        |        |            | 174.78536   |       | 174.78536 |           | 174.87861    | 174.87861      |                   |            | 349,570.72    | 2                | 831.00        |
| R210             | On 06/08/2015 | Bond Future        |        |            | 177.61399   |       | 177.61399 |           | 177.71154    | 177.71154      |                   |            | 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 07/05/2015 | Bond Future        |        |            | 131.02426   |       | 131.02426 |           | 131.09611    | 131.09611      |                   |            | 0.00          | 0                | 1,120.00      |
| R211             | On 06/08/2015 | Bond Future        |        |            | 131.52676   |       | 131.52676 |           | 131.60179    | 131.60179      |                   |            | 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 07/05/2015 | Bond Future        |        |            | 137.41615   |       | 137.41615 |           | 137.48993    | 137.48993      |                   |            | 0.00          | 0                | 1,145.00      |
| R212             | On 06/08/2015 | Bond Future        |        |            | 137.86420   |       | 137.86420 |           | 137.94122    | 137.94122      |                   |            | 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 07/05/2015 | Bond Future        |        |            | 8.11374     |       | 91.55153  |           | 8.13568      | 91.37182       |                   | 11.01      | 0.00          | 0                | 16,829.00     |
| R213             | On 06/08/2015 | Bond Future        |        |            | 8.15863     |       | 93.02563  |           | 8.18103      | 92.84452       |                   | 10.78      | 0.00          | 0                | 0.00          |
| R213             | On 05/11/2015 | Bond Future        |        |            | 8.19735     |       | 91.02123  |           | 8.22023      | 90.83844       |                   | 10.96      | 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          |

| Contract Details | Strike        | Call / Put              | MTM          | Yield        | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------------|--------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R214             | On 07/05/2015 | Bond Future             | 8.28129      |              | 82.41461  |           | 8.30809      | 82.17482       |                   | 13.75      | 20,603,652.50 | 250              | 15,271.00     |
| R214             | On 06/08/2015 | Bond Future             | 8.32188      |              | 83.74156  |           | 8.34921      | 83.49927       |                   | 13.50      | 0.00          | 0                | 0.00          |
| R214             | On 05/11/2015 | Bond Future             | 8.35709      |              | 81.83666  |           | 8.38496      | 81.59155       |                   | 13.80      | 0.00          | 0                | 0.00          |
| R214             | On 04/02/2016 | Bond Future             | 8.38583      |              | 83.28618  |           | 8.41430      | 83.03756       |                   | 13.48      | 0.00          | 0                | 4,320.00      |
| R214             | On 28/02/2041 | Price Contribution      | 100.00000    |              | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R214/R209        | On 28/02/2041 | Price Contribution      | 100.00000    |              | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| RAIN             | On 12/06/2015 | Foreign Exchange Future | 20,993.03000 | 20,993.03000 |           |           | 21,020.86000 | 21,020.86000   |                   |            | 0.00          | 0                | 0.00          |
| TRY / R          | On 12/06/2015 | Foreign Exchange Future | 4.58610      | 4.58610      |           |           | 4.60100      | 4.60100        |                   | 11.70      | 0.00          | 0                | 0.00          |
| TRY / R          | On 14/09/2015 | Foreign Exchange Future | 4.56110      | 4.56110      |           |           | 4.57700      | 4.57700        |                   | 11.60      | 0.00          | 0                | 0.00          |
| ZMW / R          | On 12/06/2015 | Foreign Exchange Future | 1.52280      | 1.52280      |           |           | 1.50520      | 1.50520        |                   |            | 0.00          | 0                | 16.00         |
| ZMW / R          | On 14/09/2015 | Foreign Exchange Future | 1.47230      | 1.47230      |           |           | 1.45790      | 1.45790        |                   |            | 0.00          | 0                | 0.00          |

**Total for Derivatives :** **1,594,579,437.15**      **81,792**      **4 037 615.00**

**i-Bonds**

|           |               |           |           |  |           |  |           |           |  |  |      |   |                |
|-----------|---------------|-----------|-----------|--|-----------|--|-----------|-----------|--|--|------|---|----------------|
| AA02      | On 28/03/2016 | Spot Bond | 0.00000   |  | 100.00000 |  | 0.00000   | 99.95008  |  |  | 0.00 | 0 | 0.00           |
| AA03      | On 11/05/2015 | Spot Bond | 6.59500   |  | 104.09505 |  | 6.59500   | 104.03908 |  |  | 0.00 | 0 | 0.00           |
| AA04      | On 22/03/2017 | Spot Bond | 0.00000   |  | 100.00000 |  | 0.00000   | 100.04615 |  |  | 0.00 | 0 | 0.00           |
| AA05      | On 22/03/2019 | Spot Bond | 8.39000   |  | 103.12279 |  | 8.39000   | 103.05372 |  |  | 0.00 | 0 | 500,000,000.00 |
| AA06      | On 15/04/2021 | Spot Bond | 0.00000   |  | 100.00000 |  | 0.00000   | 101.48962 |  |  | 0.00 | 0 | 0.00           |
| AA07      | On 15/04/2021 | Spot Bond | 8.67000   |  | 108.11506 |  | 8.67000   | 108.03946 |  |  | 0.00 | 0 | 0.00           |
| AB01/R186 | On 24/11/2020 | Spot Bond | 10.00000  |  | 106.72100 |  | 10.00000  | 106.63700 |  |  | 0.00 | 0 | 0.00           |
| AB010     | On 21/11/2022 | Spot Bond | 0.00000   |  | 100.00000 |  | 0.00000   | 100.64310 |  |  | 0.00 | 0 | 0.00           |
| AB011     | On 21/11/2023 | Spot Bond | 0.00000   |  | 100.00000 |  | 0.00000   | 100.72246 |  |  | 0.00 | 0 | 0.00           |
| AB013     | On 21/11/2018 | Spot Bond | 8.97500   |  | 100.86299 |  | 8.97500   | 100.78963 |  |  | 0.00 | 0 | 0.00           |
| AB014U    | On 19/11/2024 | Spot Bond | 100.00000 |  | 10.37337  |  | 100.00000 | 10.29563  |  |  | 0.00 | 0 | 0.00           |
| AB015U    | On 13/11/2024 | Spot Bond | 10.84000  |  | 103.86371 |  | 10.84000  | 103.77288 |  |  | 0.00 | 0 | 0.00           |
| AB016U    | On 05/02/2025 | Spot Bond | 100.00000 |  | 9.78318   |  | 100.00000 | 9.72324   |  |  | 0.00 | 0 | 0.00           |
| AB06      | On 27/03/2015 | Spot Bond | 6.64500   |  | 99.94541  |  | 6.64500   | 100.00000 |  |  | 0.00 | 0 | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| AB08             | On 03/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.65456    |                |                   |            | 0.00          | 0                | 0.00           |
| AB09             | On 03/05/2017 | Spot Bond  | 8.25500   | 107.98073 | 8.25500   | 107.90837    |                |                   |            | 0.00          | 0                | 500,000,000.00 |
| ABC1234/R2022    | On 25/11/2020 | Spot Bond  | 10.00000  | 107.81800 | 10.00000  | 107.73300    |                |                   |            | 0.00          | 0                | 0.00           |
| ABCP13           | On 07/12/2023 | Spot Bond  | 2.40000   | 125.88753 | 2.40000   | 272.19059    |                |                   |            | 0.00          | 0                | 0.00           |
| ABFN06           | On 17/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.62467    |                |                   |            | 0.00          | 0                | 0.00           |
| ABFN07           | On 17/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.44598    |                |                   |            | 0.00          | 0                | 0.00           |
| ABFN08           | On 17/03/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.21723    |                |                   |            | 0.00          | 0                | 0.00           |
| ABFN09           | On 17/03/2026 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.22251    |                |                   |            | 0.00          | 0                | 0.00           |
| ABFN10           | On 28/10/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.53908     |                |                   |            | 0.00          | 0                | 0.00           |
| ABFN11           | On 09/04/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.06598    |                |                   |            | 0.00          | 1,600,000,000    | 400,000,000.00 |
| ABFN12           | On 09/04/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.01070    |                |                   |            | 0.00          | 0                | 0.00           |
| ABN05            | On 18/04/2021 | Spot Bond  | 2.14000   | 173.29114 | 2.14000   | 173.29096    |                |                   |            | 0.00          | 0                | 0.00           |
| ABN07            | On 13/06/2015 | Spot Bond  | 2.76000   | 164.22864 | 2.76000   | 164.22024    |                |                   |            | 0.00          | 0                | 0.00           |
| ABN09            | On 27/06/2023 | Spot Bond  | 2.17000   | 174.94544 | 2.17000   | 174.94483    |                |                   |            | 0.00          | 0                | 0.00           |
| ABN14            | On 10/10/2033 | Spot Bond  | 1.82000   | 186.88864 | 1.82000   | 186.89332    |                |                   |            | 0.00          | 0                | 0.00           |
| ABN33            | On 29/01/2018 | Spot Bond  | 7.65125   | 81.13461  | 7.65125   | 81.08546     |                |                   |            | 0.00          | 0                | 0.00           |
| ABN34            | On 29/01/2018 | Spot Bond  | 7.65125   | 81.13461  | 7.65125   | 81.08546     |                |                   |            | 0.00          | 0                | 0.00           |
| ABN38            | On 17/08/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 98.28000     |                |                   |            | 0.00          | 0                | 0.00           |
| ABN39            | On 21/09/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.08714    |                |                   |            | 0.00          | 0                | 0.00           |
| ABN40            | On 29/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 96.94000     |                |                   |            | 0.00          | 0                | 0.00           |
| ABN42            | On 16/11/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 96.05000     |                |                   |            | 0.00          | 0                | 0.00           |
| ABN44            | On 14/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 95.51000     |                |                   |            | 0.00          | 0                | 0.00           |
| ABN45            | On 23/02/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 94.15000     |                |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN46            | On 23/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 93.49000       |                   |            | 0.00          | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.62248      |                   |            | 0.00          | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.48732      |                   |            | 0.00          | 0                | 0.00          |
| ABN49            | On 12/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 93.15000       |                   |            | 0.00          | 0                | 0.00          |
| ABN51            | On 09/09/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN52            | On 18/05/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 92.46000       |                   |            | 0.00          | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 92.19000       |                   |            | 0.00          | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 91.92000       |                   |            | 0.00          | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 6.88500 |       | 103.45210 |           | 6.88500      | 103.39540      |                   |            | 0.00          | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.53370      |                   |            | 0.00          | 0                | 0.00          |
| ABN59            | On 20/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 90.61000       |                   |            | 0.00          | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 90.09000       |                   |            | 0.00          | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  | 2.69500 |       | 94.34704  |           | 2.69500      | 108.19218      |                   |            | 0.00          | 0                | 20,000,000.00 |
| ABN62            | On 31/03/2028 | Spot Bond  | 2.46500 |       | 101.48696 |           | 2.46500      | 159.88896      |                   |            | 0.00          | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  | 2.30500 |       | 118.37553 |           | 2.30500      | 216.72890      |                   |            | 0.00          | 0                | 0.00          |
| ABN64            | On 12/10/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 95.40000       |                   |            | 0.00          | 0                | 0.00          |
| ABN66            | On 21/11/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 88.33000       |                   |            | 0.00          | 0                | 0.00          |
| ABN67            | On 28/02/2023 | Spot Bond  | 9.01500 |       | 93.56854  |           | 9.01500      | 93.50130       |                   |            | 0.00          | 0                | 0.00          |
| ABN68            | On 12/02/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN70            | On 28/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.90000      |                   |            | 0.00          | 0                | 0.00          |
| ABN71            | On 29/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 82.55000       |                   |            | 0.00          | 0                | 0.00          |
| ABN72            | On 17/03/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.99727      |                   |            | 0.00          | 0                | 0.00          |
| ABN73            | On 03/05/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 96.50000       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ABN74            | On 09/05/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 105.31000    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN75            | On 07/06/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN76            | On 21/12/2026 | Spot Bond  | 9.63000   | 108.86134 | 9.63000   | 108.77698    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN77            | On 07/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN78            | On 20/06/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN79            | On 21/12/2026 | Spot Bond  | 9.04000   | 113.25153 | 9.04000   | 113.16902    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN80            | On 31/03/2021 | Spot Bond  | 8.37500   | 92.43608  | 8.37500   | 92.37360     |                |                   |            | 0.00          | 0                | 0.00             |
| ABN81            | On 05/07/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 103.14000    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN82            | On 05/07/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 114.51000    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN83            | On 05/07/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN84            | On 05/07/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN85            | On 05/07/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN86            | On 01/08/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN87            | On 21/12/2026 | Spot Bond  | 9.13500   | 112.52772 | 9.13500   | 112.44490    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN88            | On 06/09/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 90.32000     |                |                   |            | 0.00          | 0                | 0.00             |
| ABN91            | On 11/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.35269    |                |                   |            | 0.00          | 0                | 0.00             |
| ABN92            | On 31/01/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.16657    |                |                   |            | 0.00          | 0                | 0.00             |
| ABS10            | On 17/03/2018 | Spot Bond  | 7.80500   | 105.74164 | 7.80500   | 105.67566    |                |                   |            | 0.00          | 0                | 1,410,000,000.00 |
| ABS11            | On 09/04/2021 | Spot Bond  | 8.38000   | 104.63703 | 8.38000   | 109.26746    |                |                   |            | 0.00          | 0                | 500,000,000.00   |
| ABS5             | On 01/05/2015 | Spot Bond  | 6.75500   | 103.53684 | 6.75500   | 103.47972    |                |                   |            | 0.00          | 0                | 0.00             |
| ABS6             | On 01/06/2020 | Spot Bond  | 8.47500   | 101.52873 | 8.47500   | 101.45930    |                |                   |            | 0.00          | 0                | 3,610,200,000.00 |
| ABS7             | On 11/09/2026 | Spot Bond  | 9.23500   | 97.41049  | 9.23500   | 97.33882     |                |                   |            | 0.00          | 0                | 1,460,000,000.00 |
| ABS9             | On 17/03/2016 | Spot Bond  | 7.29000   | 102.22982 | 7.29000   | 102.17016    |                |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABSI2            | On 07/12/2023 | Spot Bond  | 2.21000   | 217.73340 |           | 2.21000      | 275.86632      |                   |            | 0.00          | 0                | 0.00          |
| ABSI3            | On 31/01/2017 | Spot Bond  | 2.07500   | 126.02683 |           | 2.07500      | 128.83812      |                   |            | 0.00          | 0                | 0.00          |
| ABSI4            | On 31/01/2022 | Spot Bond  | 2.17500   | 129.65527 |           | 2.17500      | 132.25898      |                   |            | 0.00          | 0                | 0.00          |
| ACIF1U           | On 08/07/2025 | Spot Bond  | 100.00000 | 0.00658   |           | 100.00000    | 0.00653        |                   |            | 0.00          | 0                | 0.00          |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 | 99.72299  |           | 100.00000    | 98.90110       |                   |            | 0.00          | 0                | 0.00          |
| ACL028           | On 15/09/2015 | Spot Bond  | 11.04500  | 101.55641 |           | 11.04500     | 101.46879      |                   |            | 0.00          | 0                | 0.00          |
| ACL029           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.97374      |                   |            | 0.00          | 0                | 0.00          |
| ACL02U           | On 20/03/2018 | Spot Bond  | 100.00000 | 8.80083   |           | 100.00000    | 8.73702        |                   |            | 0.00          | 0                | 0.00          |
| ACL033           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99736      |                   |            | 0.00          | 0                | 0.00          |
| ACL036           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.33192      |                   |            | 0.00          | 0                | 0.00          |
| ACL03U           | On 20/03/2016 | Spot Bond  | 100.00000 | 52.45703  |           | 100.00000    | 52.07671       |                   |            | 0.00          | 0                | 0.00          |
| ACL042           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.95011      |                   |            | 0.00          | 0                | 0.00          |
| ACL047           | On 22/10/2018 | Spot Bond  | 11.00000  | 68.93686  |           | 11.00000     | 68.87776       |                   |            | 0.00          | 0                | 0.00          |
| ACL04U           | On 20/06/2016 | Spot Bond  | 100.00000 | 33.57250  |           | 100.00000    | 33.32910       |                   |            | 0.00          | 0                | 0.00          |
| ACL071           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL073           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL074           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL076           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16540      |                   |            | 0.00          | 0                | 0.00          |
| ACL077           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.18086      |                   |            | 0.00          | 0                | 0.00          |
| ACL078           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15850      |                   |            | 0.00          | 0                | 0.00          |
| ACL080           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16316      |                   |            | 0.00          | 0                | 0.00          |
| ACL081           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16522      |                   |            | 0.00          | 0                | 0.00          |
| ACL082           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.30061      |                   |            | 0.00          | 0                | 0.00          |
| ACL083           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.30061      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL084           |        | On 30/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.30784      |                   |            | 0.00          | 0                | 0.00          |
| ACL086           |        | On 30/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.30784      |                   |            | 0.00          | 0                | 0.00          |
| ACL087           |        | On 30/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.29337      |                   |            | 0.00          | 0                | 0.00          |
| ACL088           |        | On 20/12/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 94.99923       |                   |            | 0.00          | 0                | 0.00          |
| ACL089/JIBAR     |        | On 25/11/2020 | Spot Bond | 10.00000 | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00          |
| ACL092           |        | On 26/12/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.01998      |                   |            | 0.00          | 0                | 0.00          |
| ACL095           |        | On 20/12/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.16040      |                   |            | 0.00          | 0                | 0.00          |
| ACL096           |        | On 20/06/2020 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.16483      |                   |            | 0.00          | 0                | 0.00          |
| ACL097           |        | On 20/12/2025 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.16664      |                   |            | 0.00          | 0                | 0.00          |
| ACL098           |        | On 20/12/2025 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.16293      |                   |            | 0.00          | 0                | 0.00          |
| ACL100           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.15479      |                   |            | 0.00          | 0                | 0.00          |
| ACL104           |        | On 20/12/2019 | Spot Bond | 8.87500  | 104.57102 |           | 8.87500      | 104.49622      |                   |            | 0.00          | 0                | 0.00          |
| ACL118           |        | On 26/01/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.37636      |                   |            | 0.00          | 0                | 0.00          |
| ACL120           |        | On 26/01/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.00871      |                   |            | 0.00          | 0                | 0.00          |
| ACL122           |        | On 20/06/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL126           |        | On 20/09/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 89.10793       |                   |            | 0.00          | 0                | 0.00          |
| ACL127           |        | On 20/09/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 179.74183      |                   |            | 0.00          | 0                | 0.00          |
| ACL128           |        | On 20/09/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 179.74402      |                   |            | 0.00          | 0                | 0.00          |
| ACL129           |        | On 20/09/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.15842      |                   |            | 0.00          | 0                | 0.00          |
| ACL136           |        | On 20/09/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.13612      |                   |            | 0.00          | 0                | 0.00          |
| ACL137           |        | On 02/09/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.55768      |                   |            | 0.00          | 0                | 0.00          |
| ACL138           |        | On 20/09/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.13623      |                   |            | 0.00          | 0                | 0.00          |
| ACL139           |        | On 30/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.28841      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL141           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.71616      |                   |            | 0.00          | 0                | 0.00           |
| ACL142/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00           |
| ACL143           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.40434      |                   |            | 0.00          | 0                | 0.00           |
| ACL144           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28240      |                   |            | 0.00          | 0                | 0.00           |
| ACL145           | On 20/12/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15900      |                   |            | 0.00          | 0                | 0.00           |
| ACL151           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13825      |                   |            | 0.00          | 0                | 0.00           |
| ACL156           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15584      |                   |            | 0.00          | 0                | 0.00           |
| ACL157           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14927      |                   |            | 0.00          | 0                | 0.00           |
| ACL161           | On 20/03/2022 | Spot Bond  | 10.23000  | 100.27148 |           | 10.23000     | 100.18996      |                   |            | 0.00          | 0                | 0.00           |
| ACL162           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14579      |                   |            | 0.00          | 0                | 0.00           |
| ACL165           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 116.29309      |                   |            | 0.00          | 0                | 0.00           |
| ACL167           | On 20/06/2019 | Spot Bond  | 9.05000   | 105.25121 |           | 9.05000      | 105.17445      |                   |            | 0.00          | 0                | 0.00           |
| ACL168           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15521      |                   |            | 0.00          | 0                | 0.00           |
| ACL169           | On 20/06/2017 | Spot Bond  | 1.75000   | 117.03420 |           | 1.75000      | 117.16924      |                   |            | 0.00          | 0                | 0.00           |
| ACL172           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14390      |                   |            | 0.00          | 0                | 0.00           |
| ACL173           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15163      |                   |            | 0.00          | 0                | 0.00           |
| ACL174           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15625      |                   |            | 0.00          | 0                | 0.00           |
| ACL175           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14701      |                   |            | 0.00          | 0                | 0.00           |
| ACL180           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.29819      |                   |            | 0.00          | 0                | 0.00           |
| ACL181           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.82274       |                   |            | 0.00          | 0                | 0.00           |
| ACL182           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.64051      |                   |            | 0.00          | 0                | 200,000,000.00 |
| ACL183           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14535      |                   |            | 0.00          | 0                | 0.00           |
| ACL184           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.09065      |                   |            | 0.00          | 0                | 0.00           |
| ACL185           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15532      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike | Call / Put    | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL186           |        | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.15186      |                   |            | 0.00          | 0                | 0.00             |
| ACL187           |        | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.15965      |                   |            | 0.00          | 0                | 0.00             |
| ACL188           |        | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.16207      |                   |            | 0.00          | 0                | 0.00             |
| ACL191           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.40424      |                   |            | 0.00          | 0                | 0.00             |
| ACL192           |        | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.60847      |                   |            | 0.00          | 0                | 0.00             |
| ACL193           |        | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.16271      |                   |            | 0.00          | 0                | 0.00             |
| ACL194           |        | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.16271      |                   |            | 0.00          | 0                | 0.00             |
| ACL195           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.17097      |                   |            | 0.00          | 7,816,400,000    | 3,908,200,000.00 |
| ACL196           |        | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.15255      |                   |            | 0.00          | 0                | 0.00             |
| ACL197           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.17203      |                   |            | 0.00          | 0                | 0.00             |
| ACL198           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.89515      |                   |            | 0.00          | 0                | 0.00             |
| ACL199           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.17097      |                   |            | 0.00          | 7,360,000,000    | 3,680,000,000.00 |
| ACL200           |        | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 97.10293       |                   |            | 0.00          | 0                | 0.00             |
| ACL201           |        | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.16589      |                   |            | 0.00          | 0                | 0.00             |
| ACL202           |        | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.16361      |                   |            | 0.00          | 0                | 0.00             |
| ACL203           |        | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 132.78629      |                   |            | 0.00          | 0                | 0.00             |
| ACL204           |        | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 133.73230      |                   |            | 0.00          | 0                | 0.00             |
| ACL205           |        | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.14331      |                   |            | 0.00          | 0                | 0.00             |
| ACL208           |        | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.14202      |                   |            | 0.00          | 0                | 0.00             |
| ACL210           |        | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.68955      |                   |            | 0.00          | 0                | 0.00             |
| ACL212           |        | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.14553      |                   |            | 0.00          | 0                | 0.00             |
| ACL213           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.14828      |                   |            | 0.00          | 0                | 0.00             |
| ACL214           |        | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.15163      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL215           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14349      |                   |            | 0.00          | 0                | 0.00             |
| ACL216           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14331      |                   |            | 0.00          | 0                | 0.00             |
| ACL217           | On 20/12/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15677      |                   |            | 0.00          | 0                | 0.00             |
| ADCB01           | On 08/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.40300      |                   |            | 0.00          | 0                | 0.00             |
| ADCB02           | On 31/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22031      |                   |            | 0.00          | 0                | 0.00             |
| ADCB03           | On 31/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25064      |                   |            | 0.00          | 0                | 0.00             |
| ADCB04           | On 27/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.67331      |                   |            | 0.00          | 0                | 0.00             |
| ADCP10           | On 29/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.41085      |                   |            | 0.00          | 0                | 0.00             |
| AER01U           | On 18/11/2016 | Spot Bond  | 100.00000 | 23.18382  |           | 100.00000    | 23.01009       |                   |            | 0.00          | 0                | 0.00             |
| AFS1U            | On 27/09/2019 | Spot Bond  | 100.00000 | 13.18079  |           | 100.00000    | 13.08523       |                   |            | 0.00          | 0                | 0.00             |
| AHF1A1           | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.64465      |                   |            | 0.00          | 0                | 0.00             |
| AHF2A1           | On 18/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40915      |                   |            | 0.00          | 0                | 0.00             |
| AHF2B1           | On 18/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.54613      |                   |            | 0.00          | 0                | 0.00             |
| AHF2C1           | On 18/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.72866      |                   |            | 0.00          | 0                | 0.00             |
| AHF3A1           | On 18/10/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36263      |                   |            | 0.00          | 0                | 0.00             |
| AHF3A2           | On 18/04/2016 | Spot Bond  | 7.59000   | 101.92316 |           | 7.59000      | 101.86060      |                   |            | 0.00          | 0                | 0.00             |
| AHF3B1           | On 18/10/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.74565      |                   |            | 0.00          | 0                | 0.00             |
| AHF3C1           | On 18/10/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.02634      |                   |            | 0.00          | 0                | 0.00             |
| AIR01            | On 15/03/2019 | Spot Bond  | 8.57000   | 100.37601 |           | 8.57000      | 100.30737      |                   |            | 0.00          | 0                | 2,890,000,000.00 |
| AIR02            | On 30/04/2023 | Spot Bond  | 9.13500   | 119.15570 |           | 9.13500      | 119.06801      |                   |            | 0.00          | 0                | 0.00             |
| AIR03            | On 09/03/2016 | Spot Bond  | 6.98000   | 104.09269 |           | 6.98000      | 104.03448      |                   |            | 0.00          | 0                | 0.00             |
| AIR04            | On 29/05/2024 | Spot Bond  | 8.75500   | 106.14591 |           | 8.75500      | 106.07056      |                   |            | 0.00          | 0                | 0.00             |
| AIR04U           | On 26/10/2029 | Spot Bond  | 100.00000 | 16.37075  |           | 100.00000    | 16.26170       |                   |            | 0.00          | 0                | 0.00             |
| AIR05            | On 29/05/2030 | Spot Bond  | 9.51000   | 107.21004 |           | 9.51000      | 107.12753      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AIRL01           | On 30/04/2028 | Spot Bond  |     | 2.71500   | 166.44461 |           | 2.71500      | 166.43664      |                   |            | 0.00          | 0                | 0.00          |
| ANG010           | On 09/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.44976      |                   |            | 0.00          | 0                | 0.00          |
| ANG012           | On 06/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.40945      |                   |            | 0.00          | 0                | 0.00          |
| ANG013           | On 05/06/2015 | Spot Bond  |     | 100.00000 | 84.49074  |           | 100.00000    | 83.90805       |                   |            | 0.00          | 0                | 0.00          |
| APF01            | On 26/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.01953      |                   |            | 0.00          | 0                | 0.00          |
| APF02            | On 26/09/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.02107      |                   |            | 0.00          | 0                | 0.00          |
| ASN002           | On 03/01/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN004           | On 22/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.18389      |                   |            | 0.00          | 0                | 0.00          |
| ASN006           | On 28/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.69856      |                   |            | 0.00          | 0                | 0.00          |
| ASN007           | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.13410      |                   |            | 0.00          | 0                | 0.00          |
| ASN008           | On 06/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN010           | On 04/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN011           | On 20/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.14927      |                   |            | 0.00          | 0                | 0.00          |
| ASN012           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00732      |                   |            | 0.00          | 0                | 0.00          |
| ASN013           | On 09/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.93341      |                   |            | 0.00          | 0                | 0.00          |
| ASN014           | On 20/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN015           | On 04/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 114.62000      |                   |            | 0.00          | 0                | 0.00          |
| ASN016           | On 11/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 93.31000       |                   |            | 0.00          | 0                | 0.00          |
| ASN017           | On 09/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67945      |                   |            | 0.00          | 0                | 0.00          |
| ASN020           | On 09/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 87.33730       |                   |            | 0.00          | 0                | 0.00          |
| ASN022           | On 07/12/2033 | Spot Bond  |     | 2.55500   | 131.47703 |           | 2.55500      | 235.80079      |                   |            | 0.00          | 0                | 0.00          |
| ASN023           | On 07/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 110.61997      |                   |            | 0.00          | 0                | 0.00          |
| ASN024           | On 15/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| ASN025           | On 07/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 111.01297      |                   |                       | 0.00          | 0                | 0.00             |
| ASN028           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.69866       |                   |                       | 0.00          | 0                | 0.00             |
| ASN031           | On 14/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 107.23135      |                   |                       | 0.00          | 0                | 0.00             |
| ASN032           | On 19/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 88.87058       |                   |                       | 0.00          | 0                | 0.00             |
| ASN034           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15671      |                   |                       | 0.00          | 0                | 0.00             |
| ASN036           | On 10/11/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.98773      |                   |                       | 0.00          | 0                | 0.00             |
| ASN037           | On 07/12/2033 | Spot Bond  | 2.57000   | 164.82833 |           | 2.57000      | 208.82996      |                   |                       | 0.00          | 0                | 0.00             |
| ASN041           | On 21/11/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| ASN046           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32826      |                   |                       | 0.00          | 0                | 0.00             |
| ASN048           | On 12/03/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| ASN051           | On 19/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| ASN052           | On 24/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.06007      |                   |                       | 0.00          | 0                | 0.00             |
| ASN35U           | On 20/12/2016 | Spot Bond  | 100.00000 | 32.85467  |           | 100.00000    | 32.63581       |                   |                       | 0.00          | 0                | 0.00             |
| ASN38U           | On 20/12/2017 | Spot Bond  | 100.00000 | 16.23885  |           | 100.00000    | 16.12112       |                   |                       | 0.00          | 0                | 0.00             |
| ASN39U           | On 20/12/2017 | Spot Bond  | 100.00000 | 16.33251  |           | 100.00000    | 16.21410       |                   |                       | 0.00          | 0                | 0.00             |
| ASN40U           | On 20/12/2017 | Spot Bond  | 100.00000 | 15.91106  |           | 100.00000    | 15.79571       |                   |                       | 0.00          | 0                | 0.00             |
| ASN49U           | On 19/09/2016 | Spot Bond  | 100.00000 | 38.70019  |           | 100.00000    | 38.41962       |                   | 40,000,000,000,000.00 | 400,000,000   | 200,000,000.00   |                  |
| ASN50U           | On 16/03/2018 | Spot Bond  | 100.00000 | 15.98675  |           | 100.00000    | 15.87084       |                   |                       | 0.00          | 0                | 0.00             |
| BAR001           | On 12/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.30158      |                   |                       | 0.00          | 0                | 0.00             |
| BAR003           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.13220      |                   |                       | 0.00          | 0                | 0.00             |
| BAW10            | On 01/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93762       |                   |                       | 0.00          | 0                | 0.00             |
| BAW11            | On 01/10/2018 | Spot Bond  | 8.62000   | 103.45301 |           | 8.62000      | 103.38108      |                   | 1,724,000,000,000.00  | 200,000,000   | 200,000,000.00   |                  |
| BAW12            | On 17/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40366      |                   |                       | 0.00          | 18,000,000,000   | 9,000,000,000.00 |
| BAW13            | On 17/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.07203      |                   |                       | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|---------------|
| BAW15            | On 01/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.36325      |                   |                       | 0.00          | 0                | 0.00          |
| BAW17            | On 05/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.55820      |                   |                       | 0.00          | 0                | 0.00          |
| BAW18            | On 05/12/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.70004      |                   |                       | 0.00          | 0                | 0.00          |
| BAW19            | On 05/12/2020 | Spot Bond  | 8.95000   |       | 105.66804 |           | 8.95000      | 105.59183      |                   | 16,110,000,000,000.00 | 1,800,000,000 | 1,900,000,000.00 |               |
| BAW2             | On 02/10/2015 | Spot Bond  | 6.87500   |       | 102.26084 |           | 6.87500      | 102.20388      |                   |                       | 0.00          | 0                | 0.00          |
| BAW20U           | On 15/01/2016 | Spot Bond  | 100.00000 |       | 61.51082  |           | 100.00000    | 61.05499       |                   |                       | 0.00          | 0                | 0.00          |
| BAW21            | On 24/03/2022 | Spot Bond  | 9.20000   |       | 100.62991 |           | 9.20000      | 100.55615      |                   |                       | 0.00          | 0                | 0.00          |
| BAW3             | On 02/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.35363      |                   |                       | 0.00          | 0                | 0.00          |
| BAW8             | On 02/10/2017 | Spot Bond  | 8.40500   |       | 103.32728 |           | 8.40500      | 103.25719      |                   |                       | 0.00          | 0                | 0.00          |
| BAYA01           | On 31/03/2016 | Spot Bond  | 10.80166  |       | 101.60631 |           | 10.80166     | 100.93645      |                   |                       | 0.00          | 0                | 0.00          |
| BAYA04           | On 30/09/2015 | Spot Bond  | 10.89217  |       | 100.25240 |           | 10.89217     | 100.07735      |                   |                       | 0.00          | 0                | 0.00          |
| BAYA05           | On 30/09/2015 | Spot Bond  | 10.90813  |       | 100.23027 |           | 10.90813     | 100.07804      |                   |                       | 0.00          | 0                | 0.00          |
| BAYA06           | On 30/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.88733       |                   |                       | 0.00          | 0                | 0.00          |
| BAYA07           | On 31/12/2015 | Spot Bond  | 10.92711  |       | 100.17789 |           | 10.92711     | 100.06927      |                   |                       | 0.00          | 0                | 0.00          |
| BAYA08           | On 31/12/2017 | Spot Bond  | 11.49524  |       | 100.57953 |           | 11.49524     | 100.53901      |                   |                       | 0.00          | 0                | 0.00          |
| BAYA09           | On 31/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.88470       |                   |                       | 0.00          | 0                | 0.00          |
| BAYA10           | On 31/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.88470       |                   |                       | 0.00          | 0                | 0.00          |
| BAYA11           | On 31/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.88477       |                   |                       | 0.00          | 0                | 0.00          |
| BAYA12           | On 31/03/2016 | Spot Bond  | 11.05166  |       | 99.92613  |           | 11.05166     | 99.85229       |                   |                       | 0.00          | 0                | 0.00          |
| BAYA13           | On 31/03/2016 | Spot Bond  | 11.00059  |       | 100.96930 |           | 11.00059     | 100.16504      |                   |                       | 0.00          | 0                | 0.00          |
| BAYA14           | On 30/09/2015 | Spot Bond  | 10.89217  |       | 100.25240 |           | 10.89217     | 100.07735      |                   |                       | 0.00          | 0                | 0.00          |
| BAYA15           | On 30/06/2016 | Spot Bond  | 10.88382  |       | 100.57450 |           | 10.88382     | 100.34646      |                   |                       | 0.00          | 0                | 0.00          |
| BAYA16           | On 30/09/2016 | Spot Bond  | 10.05129  |       | 97.14973  |           | 10.05129     | 100.16630      |                   |                       | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| BAYA17           | On 30/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89056       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA18           | On 31/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88443       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA19           | On 31/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88443       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA22           | On 30/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.61512       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA23           | On 30/06/2017 | Spot Bond  | 8.86338   | 102.96264 |           | 8.86338      | 101.87303      |                   |            | 0.00                 | 0                | 0.00           |
| BAYA24           | On 30/06/2017 | Spot Bond  | 11.18000  | 99.81011  |           | 11.18000     | 99.70090       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA25           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88771       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA26           | On 30/09/2017 | Spot Bond  | 11.10500  | 76.02216  |           | 11.10500     | 97.98242       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA27           | On 30/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.68565       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA29           | On 31/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90085       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA30           | On 31/12/2015 | Spot Bond  | 9.28000   | 95.49228  |           | 9.28000      | 99.89812       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA31           | On 31/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88606       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA32           | On 31/03/2018 | Spot Bond  | 10.92000  | 74.61497  |           | 10.92000     | 100.47409      |                   |            | 2,184,000,000,000.00 | 200,000,000      | 200,000,000.00 |
| BAYA33           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88935       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA34           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88661       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA35           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88661       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA36           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.47824       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA37           | On 31/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89066       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA39           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89239       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA41           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.59163       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA42           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89239       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA43           | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89044       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA44           | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89650       |                   |            | 0.00                 | 0                | 0.00           |
| BAYA45           | On 31/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89248       |                   |            | 0.00                 | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYA46           | On 31/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.92307       |                   |            | 0.00          | 0                | 0.00           |
| BAYA47           | On 30/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.91711       |                   |            | 0.00          | 0                | 0.00           |
| BAYB02           | On 31/03/2016 | Spot Bond  | 13.80166  | 101.56905 |           | 13.80166     | 100.89251      |                   |            | 0.00          | 0                | 0.00           |
| BAYB03           | On 31/12/2016 | Spot Bond  | 14.99625  | 100.43955 |           | 14.99625     | 100.38940      |                   |            | 0.00          | 0                | 0.00           |
| BAYB04           | On 31/03/2017 | Spot Bond  | 13.86133  | 100.59638 |           | 13.86133     | 100.23581      |                   |            | 0.00          | 0                | 0.00           |
| BAYB05           | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.85108       |                   |            | 0.00          | 0                | 0.00           |
| BAYB06           | On 31/12/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.85108       |                   |            | 0.00          | 0                | 0.00           |
| BAYB07           | On 31/03/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.85108       |                   |            | 0.00          | 0                | 0.00           |
| BAYB08           | On 30/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.84563       |                   |            | 0.00          | 0                | 0.00           |
| BAYB09           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.87021       |                   |            | 0.00          | 0                | 0.00           |
| BAYC1U           | On 31/12/2016 | Spot Bond  | 100.00000 | 29.60342  |           | 100.00000    | 29.43524       |                   |            | 0.00          | 0                | 0.00           |
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 | 18.64371  |           | 100.00000    | 18.50556       |                   |            | 0.00          | 0                | 0.00           |
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 | 16.96788  |           | 100.00000    | 16.84214       |                   |            | 0.00          | 0                | 0.00           |
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 | 10.47400  |           | 100.00000    | 10.39638       |                   |            | 0.00          | 0                | 0.00           |
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 | 10.50000  |           | 100.00000    | 10.42132       |                   |            | 0.00          | 0                | 0.00           |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.66357  |           | 100.00000    | 12.56972       |                   |            | 0.00          | 0                | 0.00           |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 | 10.97276  |           | 100.00000    | 10.89145       |                   |            | 0.00          | 0                | 0.00           |
| BCJ03            | On 17/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24731      |                   |            | 0.00          | 0                | 200,000,000.00 |
| BCJ04            | On 21/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.27623      |                   |            | 0.00          | 0                | 0.00           |
| BCJ05            | On 07/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.46611      |                   |            | 0.00          | 0                | 0.00           |
| BCJ06            | On 07/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.55245      |                   |            | 0.00          | 0                | 0.00           |
| BCP3U            | On 30/06/2019 | Spot Bond  | 100.00000 | 7.91338   |           | 100.00000    | 8.38114        |                   |            | 0.00          | 0                | 0.00           |
| BCP4U            | On 30/06/2019 | Spot Bond  | 100.00000 | 7.91338   |           | 100.00000    | 8.38114        |                   |            | 0.00          | 0                | 0.00           |



| Contract Details | Strike        | Call / Put | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|------------------|---------------|
| BCP91U           | On 23/04/2015 | Spot Bond  | 100.00000 |         | 93.83033  |           | 100.00000    | 93.11224       |                   |                          | 0.00           | 0                | 0.00          |
| BCP92U           | On 21/05/2015 | Spot Bond  | 100.00000 |         | 87.52998  |           | 100.00000    | 86.90476       |                   | 2,000,000,000,000,000.00 | 20,000,000,000 | 5,000,000,000.00 |               |
| BCP93U           | On 05/06/2015 | Spot Bond  | 100.00000 |         | 84.49074  |           | 100.00000    | 83.90805       |                   |                          | 0.00           | 0                | 0.00          |
| BD0202           | On 31/12/2018 | Spot Bond  |           | 2.11000 | 103.62480 |           | 2.11000      | 180.05463      |                   |                          | 0.00           | 0                | 0.00          |
| BD0205           | On 28/04/2028 | Spot Bond  |           | 7.65500 | 103.73981 |           | 7.65500      | 168.03268      |                   |                          | 0.00           | 0                | 0.00          |
| BD0206           | On 02/03/2028 | Spot Bond  |           | 7.65500 | 97.73034  |           | 7.65500      | 168.30330      |                   |                          | 0.00           | 0                | 0.00          |
| BD0302           | On 18/04/2028 | Spot Bond  |           | 8.04000 | 104.26802 |           | 8.04000      | 104.20030      |                   |                          | 0.00           | 0                | 0.00          |
| BD311E           | On 07/12/2023 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                | 0.00          |
| BEER02           | On 28/03/2018 | Spot Bond  |           | 7.52000 | 98.99625  |           | 7.52000      | 98.93636       |                   |                          | 0.00           | 0                | 0.00          |
| BG22A1           | On 21/07/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 102.09747      |                   |                          | 0.00           | 0                | 0.00          |
| BG22A2           | On 21/07/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.35598      |                   |                          | 0.00           | 0                | 0.00          |
| BG22A3           | On 21/07/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 102.00642      |                   |                          | 0.00           | 0                | 0.00          |
| BG22B1           | On 21/07/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.47110      |                   |                          | 0.00           | 0                | 0.00          |
| BG22C1           | On 21/07/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.55962      |                   |                          | 0.00           | 0                | 0.00          |
| BG22D1           | On 21/07/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.80700      |                   |                          | 0.00           | 0                | 0.00          |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 |         | 38.78563  |           | 100.00000    | 38.49821       |                   |                          | 0.00           | 0                | 0.00          |
| BG32A1           | On 30/10/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                | 0.00          |
| BG32A2           | On 30/10/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.17432      |                   |                          | 0.00           | 0                | 0.00          |
| BG32A3           | On 30/10/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.19715      |                   |                          | 0.00           | 0                | 0.00          |
| BG32A4           | On 30/10/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.20476      |                   |                          | 0.00           | 0                | 0.00          |
| BG32B            | On 30/10/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.29606      |                   |                          | 0.00           | 0                | 0.00          |
| BG32C            | On 30/10/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.41770      |                   |                          | 0.00           | 0                | 0.00          |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 |         | 24.27503  |           | 100.00000    | 24.09514       |                   |                          | 0.00           | 0                | 0.00          |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 |         | 24.27503  |           | 100.00000    | 24.09514       |                   |                          | 0.00           | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BG42A1           | On 15/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BG42A2           | On 15/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.23845      |                   |            | 0.00          | 0                | 0.00             |
| BG42A3           | On 15/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.24289      |                   |            | 0.00          | 0                | 0.00             |
| BG42A4           | On 15/03/2017 | Spot Bond  |     | 7.90500   | 101.94785 |           | 7.90500      | 101.88345      |                   |            | 0.00          | 0                | 0.00             |
| BG42B            | On 15/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25620      |                   |            | 0.00          | 0                | 0.00             |
| BG42C            | On 15/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.27974      |                   |            | 0.00          | 0                | 0.00             |
| BG42DU           | On 15/03/2017 | Spot Bond  |     | 100.00000 | 21.74856  |           | 100.00000    | 21.59088       |                   |            | 0.00          | 0                | 0.00             |
| BG42YU           | On 15/03/2017 | Spot Bond  |     | 100.00000 | 21.74856  |           | 100.00000    | 21.59088       |                   |            | 0.00          | 0                | 0.00             |
| BGL01            | On 19/11/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.93304      |                   |            | 0.00          | 0                | 0.00             |
| BGL02            | On 19/11/2024 | Spot Bond  |     | 10.62500  | 105.14057 |           | 10.62500     | 104.56544      |                   |            | 0.00          | 0                | 0.00             |
| BGL03            | On 05/02/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.30083      |                   |            | 0.00          | 0                | 0.00             |
| BGL04            | On 05/02/2025 | Spot Bond  |     | 10.51500  | 99.84101  |           | 10.51500     | 99.64749       |                   |            | 0.00          | 0                | 0.00             |
| BGR01            | On 04/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.04795      |                   |            | 0.00          | 0                | 0.00             |
| BGR01U           | On 17/12/2015 | Spot Bond  |     | 100.00000 | 65.21020  |           | 100.00000    | 64.83974       |                   |            | 0.00          | 0                | 0.00             |
| BID04            | On 23/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.53703      |                   |            | 0.00          | 0                | 0.00             |
| BID05            | On 26/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.58614       |                   |            | 0.00          | 0                | 0.00             |
| BID06            | On 30/06/2019 | Spot Bond  |     | 8.23000   | 71.28773  |           | 8.23000      | 104.30276      |                   |            | 0.00          | 0                | 2,200,000,000.00 |
| BIDC43           | On 15/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.15244       |                   |            | 0.00          | 0                | 0.00             |
| BIDC44           | On 08/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.26938       |                   |            | 0.00          | 0                | 0.00             |
| BLG1A4           | On 21/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59241      |                   |            | 0.00          | 0                | 0.00             |
| BLG1A6           | On 21/11/2032 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.68327      |                   |            | 0.00          | 0                | 0.00             |
| BLG1B            | On 21/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.57770      |                   |            | 0.00          | 0                | 0.00             |
| BLG1C            | On 21/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.60604      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BLG1D            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.65751      |                   |            | 0.00          | 0                | 0.00             |
| BLG1E            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.87096      |                   |            | 0.00          | 0                | 0.00             |
| BLG1F            | On 21/11/2032 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23498      |                   |            | 0.00          | 0                | 0.00             |
| BNP01            | On 11/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.28747      |                   |            | 0.00          | 0                | 0.00             |
| BSR11U           | On 19/06/2015 | Spot Bond  | 100.00000 | 83.33559  |           | 100.00000    | 82.77879       |                   |            | 0.00          | 0                | 0.00             |
| BSR12            | On 25/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.44524      |                   |            | 0.00          | 0                | 0.00             |
| BSR13            | On 26/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.48611      |                   |            | 0.00          | 0                | 0.00             |
| BTC005           | On 20/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 96.04333       |                   |            | 0.00          | 0                | 0.00             |
| BTC010           | On 24/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.43089       |                   |            | 0.00          | 0                | 0.00             |
| BTC013           | On 19/05/2015 | Spot Bond  | 100.00000 | 87.95181  |           | 100.00000    | 87.32057       |                   |            | 0.00          | 0                | 0.00             |
| BTC018           | On 27/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BTC019           | On 08/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.79079       |                   |            | 0.00          | 0                | 0.00             |
| BTC021           | On 14/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.68652       |                   |            | 0.00          | 0                | 0.00             |
| BTC022           | On 16/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.65190       |                   |            | 0.00          | 0                | 0.00             |
| BTC023           | On 16/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.94361       |                   |            | 0.00          | 0                | 0.00             |
| BTC024           | On 20/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.58250       |                   |            | 0.00          | 0                | 0.00             |
| BTC025           | On 22/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.54609       |                   |            | 0.00          | 0                | 0.00             |
| BTC026           | On 24/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.51093       |                   |            | 0.00          | 0                | 0.00             |
| BTC027           | On 06/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.30162       |                   |            | 0.00          | 0                | 0.00             |
| BTC028           | On 18/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.09235       |                   |            | 0.00          | 10,000,000,000   | 2,500,000,000.00 |
| BTC029           | On 21/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.04055       |                   |            | 0.00          | 0                | 0.00             |
| BTC030           | On 26/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.67249       |                   |            | 0.00          | 0                | 0.00             |
| BTC031           | On 25/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.97236       |                   |            | 0.00          | 0                | 0.00             |
| BTC032           | On 28/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.91843       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|---------------|
| BTC033           | On 30/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.94785       |                   |                       | 0.00          | 0                | 0.00          |
| BTC034           | On 12/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.65442       |                   |                       | 0.00          | 0                | 0.00          |
| BUS01U           | On 30/09/2016 | Spot Bond  |     | 100.00000 | 29.64563  |           | 100.00000    | 29.42594       |                   |                       | 0.00          | 0                | 0.00          |
| BWZ18B           | On 27/03/2018 | Spot Bond  |     | 100.00000 | 8.65267   |           | 100.00000    | 100.00000      |                   |                       | 0.00          | 0                | 0.00          |
| BWZJ17           | On 17/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.20627      |                   |                       | 0.00          | 0                | 0.00          |
| BWZJ18           | On 19/11/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78708      |                   |                       | 0.00          | 0                | 0.00          |
| CBL08            | On 02/11/2016 | Spot Bond  |     | 9.10500   | 112.98792 |           | 9.10500      | 112.90458      |                   |                       | 0.00          | 0                | 0.00          |
| CBL09            | On 29/01/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 106.40330      |                   |                       | 0.00          | 0                | 0.00          |
| CBL11            | On 06/05/2016 | Spot Bond  |     | 8.65500   | 106.08784 |           | 8.65500      | 106.01336      |                   |                       | 0.00          | 0                | 800,000.00    |
| CBL12            | On 06/09/2018 | Spot Bond  |     | 12.12000  | 98.52500  |           | 12.12000     | 98.43054       |                   |                       | 0.00          | 0                | 0.00          |
| CBL13            | On 01/02/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.50284       |                   |                       | 0.00          | 0                | 0.00          |
| CBL14            | On 01/02/2019 | Spot Bond  |     | 12.42000  | 99.18516  |           | 12.42000     | 99.08617       |                   |                       | 0.00          | 0                | 0.00          |
| CBL15            | On 18/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.83238      |                   |                       | 0.00          | 0                | 0.00          |
| CBL16            | On 18/05/2017 | Spot Bond  |     | 9.55500   | 103.20290 |           | 9.55500      | 103.12310      |                   | 19,110,000,000,000.00 | 2,000,000,000 | 500,600,000.00   |               |
| CBL17            | On 23/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.52806       |                   |                       | 0.00          | 0                | 0.00          |
| CBL18            | On 23/08/2019 | Spot Bond  |     | 12.42000  | 96.53495  |           | 12.42000     | 96.43860       |                   |                       | 0.00          | 0                | 0.00          |
| CBL19            | On 02/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.55771      |                   |                       | 0.00          | 0                | 0.00          |
| CBL20            | On 14/12/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 92.19088       |                   |                       | 0.00          | 0                | 0.00          |
| CBL21            | On 06/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.81810      |                   |                       | 0.00          | 0                | 0.00          |
| CBL22            | On 06/05/2020 | Spot Bond  |     | 11.65000  | 91.49605  |           | 11.65000     | 91.41024       |                   |                       | 0.00          | 0                | 1,800,000.00  |
| CCT01            | On 23/06/2023 | Spot Bond  |     | 9.50500   | 120.54782 |           | 9.50500      | 120.45561      |                   |                       | 0.00          | 0                | 40,000,000.00 |
| CCT02            | On 12/06/2024 | Spot Bond  |     | 9.78500   | 114.35132 |           | 9.78500      | 114.26132      |                   |                       | 0.00          | 0                | 60,000,000.00 |
| CCT03            | On 15/03/2025 | Spot Bond  |     | 8.66500   | 116.86890 |           | 8.66500      | 116.78811      |                   |                       | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CGR10            | On 08/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56409      |                   |            | 0.00          | 0                | 0.00          |
| CGR11            | On 28/03/2016 | Spot Bond  | 11.30500  | 100.74648 |           | 11.30500     | 100.65570      |                   |            | 0.00          | 0                | 0.00          |
| CGR13            | On 27/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.99953       |                   |            | 0.00          | 0                | 0.00          |
| CGR14            | On 13/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.09892      |                   |            | 0.00          | 0                | 0.00          |
| CGR14/JIBAR      | On 25/11/2020 | Spot Bond  | 10.00000  | 107.81770 |           | 10.00000     | 107.73320      |                   |            | 0.00          | 0                | 0.00          |
| CGR15            | On 22/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.21567      |                   |            | 0.00          | 0                | 0.00          |
| CGR16            | On 22/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.10411      |                   |            | 0.00          | 0                | 0.00          |
| CGR17            | On 24/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.61642      |                   |            | 0.00          | 0                | 0.00          |
| CGR8             | On 22/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.82197      |                   |            | 0.00          | 0                | 0.00          |
| CIG02            | On 30/08/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61070      |                   |            | 0.00          | 0                | 0.00          |
| CIG03            | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90895       |                   |            | 0.00          | 0                | 0.00          |
| CIG04            | On 30/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90486       |                   |            | 0.00          | 0                | 0.00          |
| CIG05            | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90066       |                   |            | 0.00          | 0                | 0.00          |
| CLA1U            | On 21/11/2046 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| CLA2U            | On 21/11/2046 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| CLA3U            | On 21/11/2046 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| CLB1U            | On 21/11/2046 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| CLC1U            | On 21/12/2046 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| CLN126           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.29807      |                   |            | 0.00          | 0                | 0.00          |
| CLN130           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28490      |                   |            | 0.00          | 0                | 0.00          |
| CLN134           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.35447      |                   |            | 0.00          | 0                | 0.00          |
| CLN170           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15852      |                   |            | 0.00          | 0                | 0.00          |
| CLN179           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76345      |                   |            | 0.00          | 0                | 0.00          |
| CLN184           | On 01/07/2021 | Spot Bond  | 10.11000  | 102.42655 |           | 10.11000     | 102.34286      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN186           | On 06/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.78146       |                   |            | 0.00          | 0                | 0.00          |
| CLN191           | On 23/08/2016 | Spot Bond  | 2.76000  |       | 121.13003 |           | 2.76000      | 121.12362      |                   |            | 0.00          | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 107.20244      |                   |            | 0.00          | 0                | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  | 3.14000  |       | 118.37385 |           | 3.14000      | 120.98937      |                   |            | 0.00          | 0                | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond  | 8.25000  |       | 100.66123 |           | 8.25000      | 100.59491      |                   |            | 0.00          | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  | 2.87500  |       | 127.98702 |           | 2.87500      | 122.17225      |                   |            | 0.00          | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond  | 2.40000  |       | 126.28560 |           | 2.40000      | 120.55275      |                   |            | 0.00          | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.22061      |                   |            | 0.00          | 0                | 0.00          |
| CLN215           | On 17/10/2016 | Spot Bond  | 8.23000  |       | 104.24492 |           | 8.23000      | 104.17566      |                   |            | 0.00          | 0                | 0.00          |
| CLN219           | On 20/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.43155      |                   |            | 0.00          | 0                | 0.00          |
| CLN220           | On 20/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.44898      |                   |            | 0.00          | 0                | 0.00          |
| CLN221           | On 20/10/2016 | Spot Bond  | 8.28000  |       | 104.33809 |           | 8.28000      | 104.26835      |                   |            | 0.00          | 0                | 0.00          |
| CLN222           | On 20/10/2016 | Spot Bond  | 8.28000  |       | 104.33809 |           | 8.28000      | 104.26835      |                   |            | 0.00          | 0                | 0.00          |
| CLN225           | On 09/12/2016 | Spot Bond  | 8.33000  |       | 103.16866 |           | 8.33000      | 103.09929      |                   |            | 0.00          | 0                | 0.00          |
| CLN226           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.16226      |                   |            | 0.00          | 0                | 0.00          |
| CLN227           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.17830      |                   |            | 0.00          | 0                | 0.00          |
| CLN230/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000 |       | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00          |
| CLN231/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000 |       | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00          |
| CLN237           | On 14/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.82107      |                   |            | 0.00          | 0                | 0.00          |
| CLN239           | On 20/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN241           | On 24/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.69045      |                   |            | 0.00          | 0                | 0.00          |
| CLN242           | On 24/02/2019 | Spot Bond  | 9.35000  |       | 100.86196 |           | 9.35000      | 100.78561      |                   |            | 0.00          | 0                | 0.00          |
| CLN243           | On 24/02/2019 | Spot Bond  | 9.35000  |       | 100.86196 |           | 9.35000      | 100.78561      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN247           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN250           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN251           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN252           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN253           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN254           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN255           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN256           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.84701    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN257           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.49678    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN258           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.93941    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN259           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.93941    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN260           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.93941    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN261           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.40477    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN262           | On 26/03/2019 | Spot Bond  | 8.85000   | 102.74312 | 8.85000   | 102.67062    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN268           | On 30/04/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.92388    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN269           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.18379    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN272           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.47780    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN273           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.47705    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN274           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.51663    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN275           | On 22/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.67889    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN277           | On 25/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.75223    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN278           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.67893    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN279           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.90510    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN280           | On 07/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.29888    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN281           |        | On 21/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.17665      |                   |            | 0.00          | 0                | 0.00          |
| CLN282           |        | On 27/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.07575      |                   |            | 0.00          | 0                | 0.00          |
| CLN283           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.14516      |                   |            | 0.00          | 0                | 0.00          |
| CLN288           |        | On 10/08/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.33079      |                   |            | 0.00          | 0                | 0.00          |
| CLN289           |        | On 30/08/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.99012      |                   |            | 0.00          | 0                | 0.00          |
| CLN290           |        | On 26/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.22387      |                   |            | 0.00          | 0                | 0.00          |
| CLN291           |        | On 26/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.02281      |                   |            | 0.00          | 0                | 0.00          |
| CLN292           |        | On 26/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.16019      |                   |            | 0.00          | 0                | 0.00          |
| CLN292/JIBAR     |        | On 25/11/2020 | Spot Bond | 10.00000 | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00          |
| CLN293           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.76664       |                   |            | 0.00          | 0                | 0.00          |
| CLN294           |        | On 26/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.02256      |                   |            | 0.00          | 0                | 0.00          |
| CLN295           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.81955       |                   |            | 0.00          | 0                | 0.00          |
| CLN296           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.17290      |                   |            | 0.00          | 0                | 0.00          |
| CLN297           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.78964       |                   |            | 0.00          | 0                | 0.00          |
| CLN298           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.93087       |                   |            | 0.00          | 0                | 0.00          |
| CLN299           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.92601       |                   |            | 0.00          | 0                | 0.00          |
| CLN301           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 141.73783      |                   |            | 0.00          | 0                | 0.00          |
| CLN302           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.37377      |                   |            | 0.00          | 0                | 0.00          |
| CLN303           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 142.83641      |                   |            | 0.00          | 0                | 0.00          |
| CLN304           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 141.00939      |                   |            | 0.00          | 0                | 0.00          |
| CLN305           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 140.06975      |                   |            | 0.00          | 0                | 0.00          |
| CLN310           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 137.81281      |                   |            | 0.00          | 0                | 0.00          |
| CLN311           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 138.41045      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN313           |        | On 14/11/2022 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.93051      |                   |            | 0.00          | 0                | 0.00          |
| CLN314           |        | On 14/11/2022 | Spot Bond | 10.29500  | 99.63925  | 10.29500     | 99.55639       |                   |            | 0.00          | 0                | 0.00          |
| CLN315           |        | On 20/03/2023 | Spot Bond | 10.81500  | 96.32650  | 10.81500     | 96.24383       |                   |            | 0.00          | 0                | 0.00          |
| CLN316           |        | On 30/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.92930       |                   |            | 0.00          | 0                | 0.00          |
| CLN317           |        | On 20/03/2023 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.17317      |                   |            | 0.00          | 0                | 0.00          |
| CLN318           |        | On 14/11/2022 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.90962      |                   |            | 0.00          | 0                | 0.00          |
| CLN319           |        | On 24/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.32264      |                   |            | 0.00          | 0                | 0.00          |
| CLN320           |        | On 30/04/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.28092      |                   |            | 0.00          | 0                | 0.00          |
| CLN321           |        | On 30/04/2018 | Spot Bond | 8.80500   | 108.02797 | 8.80500      | 103.56097      |                   |            | 0.00          | 0                | 0.00          |
| CLN322           |        | On 20/12/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.15255      |                   |            | 0.00          | 0                | 0.00          |
| CLN323           |        | On 24/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.30705      |                   |            | 0.00          | 0                | 0.00          |
| CLN324           |        | On 20/06/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 134.71120      |                   |            | 0.00          | 0                | 0.00          |
| CLN326           |        | On 20/06/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.16214      |                   |            | 0.00          | 0                | 0.00          |
| CLN327           |        | On 20/06/2023 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.17281      |                   |            | 0.00          | 0                | 0.00          |
| CLN328           |        | On 20/06/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.16606      |                   |            | 0.00          | 0                | 0.00          |
| CLN330           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.22928      |                   |            | 0.00          | 0                | 0.00          |
| CLN331           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 80.80877       |                   |            | 0.00          | 0                | 0.00          |
| CLN332           |        | On 20/06/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.18099      |                   |            | 0.00          | 0                | 0.00          |
| CLN335           |        | On 30/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.92930       |                   |            | 0.00          | 0                | 0.00          |
| CLN336           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 122.02611      |                   |            | 0.00          | 0                | 0.00          |
| CLN337           |        | On 20/09/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 122.15627      |                   |            | 0.00          | 0                | 0.00          |
| CLN339           |        | On 28/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.30708      |                   |            | 0.00          | 0                | 0.00          |
| CLN340           |        | On 20/12/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.19971      |                   |            | 0.00          | 0                | 0.00          |
| CLN341           |        | On 30/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.92889       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN342           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.22789      |                   |            | 0.00          | 0                | 0.00           |
| CLN343           |        | On 20/12/2023 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.18821      |                   |            | 0.00          | 0                | 0.00           |
| CLN344           |        | On 20/12/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.14543      |                   |            | 0.00          | 0                | 0.00           |
| CLN345           |        | On 20/12/2023 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.16766      |                   |            | 0.00          | 0                | 0.00           |
| CLN346           |        | On 28/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.29454      |                   |            | 0.00          | 0                | 0.00           |
| CLN347           |        | On 10/02/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.98228      |                   |            | 0.00          | 0                | 0.00           |
| CLN349           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.93093       |                   |            | 0.00          | 0                | 0.00           |
| CLN350           |        | On 28/10/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.23154      |                   |            | 0.00          | 0                | 300,000,000.00 |
| CLN353           |        | On 28/05/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.54099      |                   |            | 0.00          | 0                | 0.00           |
| CLN354           |        | On 20/12/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 104.82349      |                   |            | 0.00          | 0                | 0.00           |
| CLN358           |        | On 30/04/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.24776      |                   |            | 0.00          | 0                | 0.00           |
| CLN359           |        | On 24/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 103.36255      |                   |            | 0.00          | 0                | 0.00           |
| CLN360           |        | On 20/03/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.13924      |                   |            | 0.00          | 0                | 0.00           |
| CLN362           |        | On 20/03/2024 | Spot Bond | 9.47500  | 108.29620 |           | 9.47500      | 106.60158      |                   |            | 0.00          | 0                | 0.00           |
| CLN363           |        | On 20/03/2024 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.15389      |                   |            | 0.00          | 0                | 0.00           |
| CLN364           |        | On 06/08/2023 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 103.69451      |                   |            | 0.00          | 0                | 0.00           |
| CLN365           |        | On 20/03/2024 | Spot Bond | 11.61500 | 109.82656 |           | 11.61500     | 107.72896      |                   |            | 0.00          | 0                | 0.00           |
| CLN366           |        | On 06/08/2023 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.34013      |                   |            | 0.00          | 0                | 0.00           |
| CLN367           |        | On 06/08/2023 | Spot Bond | 11.64500 | 107.43679 |           | 11.64500     | 107.33607      |                   |            | 0.00          | 0                | 0.00           |
| CLN368           |        | On 26/07/2022 | Spot Bond | 10.02000 | 107.36069 |           | 10.02000     | 107.27373      |                   |            | 0.00          | 0                | 0.00           |
| CLN369           |        | On 06/08/2023 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.34013      |                   |            | 0.00          | 0                | 0.00           |
| CLN370           |        | On 26/07/2022 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.39429      |                   |            | 0.00          | 0                | 0.00           |
| CLN371           |        | On 20/03/2024 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.48642      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN372           | On 20/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15153      |                   |            | 0.00          | 0                | 0.00          |
| CLN373           | On 20/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15470      |                   |            | 0.00          | 0                | 0.00          |
| CLN374           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15483      |                   |            | 0.00          | 0                | 0.00          |
| CLN375           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.92626       |                   |            | 0.00          | 0                | 0.00          |
| CLN376           | On 20/03/2021 | Spot Bond  | 9.00000   | 104.26129 |           | 9.00000      | 104.18650      |                   |            | 0.00          | 0                | 0.00          |
| CLN377           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.91466       |                   |            | 0.00          | 0                | 0.00          |
| CLN378           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16821      |                   |            | 0.00          | 0                | 0.00          |
| CLN379           | On 20/03/2024 | Spot Bond  | 10.57000  | 100.16563 |           | 10.57000     | 100.08156      |                   |            | 0.00          | 0                | 0.00          |
| CLN380           | On 20/09/2024 | Spot Bond  | 11.00000  | 100.29141 |           | 11.00000     | 100.20390      |                   |            | 0.00          | 0                | 0.00          |
| CLN381           | On 21/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32061      |                   |            | 0.00          | 0                | 0.00          |
| CLN382           | On 20/03/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.17097      |                   |            | 0.00          | 0                | 0.00          |
| CLN383           | On 22/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.34338      |                   |            | 0.00          | 0                | 0.00          |
| CLN384           | On 20/09/2024 | Spot Bond  | 11.40500  | 103.91075 |           | 11.40500     | 103.81684      |                   |            | 0.00          | 0                | 0.00          |
| CLN385           | On 20/09/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.18711      |                   |            | 0.00          | 0                | 0.00          |
| CLN386           | On 20/03/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15459      |                   |            | 0.00          | 0                | 0.00          |
| CLN387           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.50192      |                   |            | 0.00          | 0                | 0.00          |
| CLN388           | On 20/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16505      |                   |            | 0.00          | 0                | 0.00          |
| CLN389           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN390           | On 01/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90206       |                   |            | 0.00          | 0                | 0.00          |
| CLN391           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14262      |                   |            | 0.00          | 0                | 0.00          |
| CLN392           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14516      |                   |            | 0.00          | 0                | 0.00          |
| CLN393           | On 20/12/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 89.00000       |                   |            | 0.00          | 0                | 0.00          |
| CLN394           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15348      |                   |            | 0.00          | 0                | 0.00          |
| CLN395           | On 02/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.43649      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN396           | On 20/03/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.19015      |                   |            | 0.00          | 0                | 0.00          |
| CLN42            | On 18/04/2028 | Spot Bond  | 7.01000   | 40.68586  |           | 7.01000      | 41.27715       |                   |            | 0.00          | 0                | 0.00          |
| CLN55            | On 18/04/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 177.10417      |                   |            | 0.00          | 0                | 0.00          |
| CLN61            | On 02/03/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN81            | On 18/04/2028 | Spot Bond  | 8.04000   | 104.26802 |           | 8.04000      | 148.62217      |                   |            | 0.00          | 0                | 0.00          |
| CLN88            | On 28/04/2028 | Spot Bond  | 7.65500   | 38.10747  |           | 7.65500      | 168.03268      |                   |            | 0.00          | 0                | 0.00          |
| CLN89            | On 02/03/2028 | Spot Bond  | 7.65500   | 38.54837  |           | 7.65500      | 168.30330      |                   |            | 0.00          | 0                | 0.00          |
| CLNF01           | On 20/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 96.03685       |                   |            | 0.00          | 0                | 0.00          |
| CLNF02           | On 20/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 96.00297       |                   |            | 0.00          | 0                | 0.00          |
| CLNF03           | On 10/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.71902      |                   |            | 0.00          | 0                | 0.00          |
| CLNF04           | On 10/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.71902      |                   |            | 0.00          | 0                | 0.00          |
| CLNF05           | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16410      |                   |            | 0.00          | 0                | 0.00          |
| CLNF06           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15366      |                   |            | 0.00          | 0                | 0.00          |
| CLNF07           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15577      |                   |            | 0.00          | 0                | 0.00          |
| CLNF08           | On 10/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.71330      |                   |            | 0.00          | 0                | 0.00          |
| CLNF09           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15532      |                   |            | 0.00          | 0                | 0.00          |
| CLNF10           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32264      |                   |            | 0.00          | 0                | 0.00          |
| CLNF11           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14165      |                   |            | 0.00          | 0                | 0.00          |
| CLNF12           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15109      |                   |            | 0.00          | 0                | 0.00          |
| CLNF13           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15015      |                   |            | 0.00          | 0                | 0.00          |
| CLNF14           | On 20/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15104      |                   |            | 0.00          | 0                | 0.00          |
| COH001           | On 26/11/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.70903      |                   |            | 0.00          | 0                | 0.00          |
| COH002           | On 15/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.70848      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| COJ02            | On 15/09/2016 | Spot Bond  | 8.41000   | 105.17633 |           | 8.41000      | 103.50180      |                   |            | 0.00          | 0                | 0.00              |
| COJ04            | On 05/06/2018 | Spot Bond  | 8.30500   | 104.73217 |           | 8.30500      | 104.66195      |                   |            | 0.00          | 0                | 855,000,000.00    |
| COJ05            | On 05/06/2023 | Spot Bond  | 9.64000   | 118.11699 |           | 9.64000      | 118.02537      |                   |            | 0.00          | 0                | 0.00              |
| COJ06            | On 09/12/2015 | Spot Bond  | 7.33500   | 105.59179 |           | 7.33500      | 105.52911      |                   |            | 0.00          | 0                | 0.00              |
| COJ07            | On 23/03/2021 | Spot Bond  | 9.21000   | 107.29890 |           | 9.21000      | 107.22017      |                   |            | 0.00          | 0                | 0.00              |
| COJG01           | On 09/06/2024 | Spot Bond  | 9.25500   | 108.72164 |           | 9.25500      | 108.64059      |                   |            | 0.00          | 0                | 0.00              |
| COT01            | On 03/04/2023 | Spot Bond  | 9.62500   | 97.07132  |           | 9.62500      | 96.99615       |                   |            | 0.00          | 0                | 0.00              |
| COT02            | On 03/04/2028 | Spot Bond  | 10.38500  | 98.58655  |           | 10.38500     | 98.50431       |                   |            | 0.00          | 0                | 0.00              |
| COT03            | On 05/06/2028 | Spot Bond  | 10.38500  | 96.39818  |           | 10.38500     | 96.31777       |                   |            | 0.00          | 0                | 0.00              |
| CPL003           | On 28/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.60857      |                   |            | 0.00          | 0                | 0.00              |
| CPL007           | On 01/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.27106      |                   |            | 0.00          | 0                | 0.00              |
| CPL01U           | On 12/12/2019 | Spot Bond  | 100.00000 | 9.51862   |           | 100.00000    | 9.44961        |                   |            | 0.00          | 0                | 0.00              |
| CPL021           | On 25/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62406      |                   |            | 0.00          | 0                | 0.00              |
| CPL022           | On 23/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.08357      |                   |            | 0.00          | 0                | 0.00              |
| CPL023           | On 23/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.93933      |                   |            | 0.00          | 0                | 0.00              |
| CPL024           | On 27/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58554      |                   |            | 0.00          | 0                | 0.00              |
| CPL025           | On 28/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.63419      |                   |            | 0.00          | 0                | 0.00              |
| CPL026           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.70027      |                   |            | 0.00          | 0                | 0.00              |
| CPL02U           | On 12/03/2020 | Spot Bond  | 100.00000 | 9.57009   |           | 100.00000    | 9.50071        |                   |            | 0.00          | 0                | 0.00              |
| CPL03U           | On 12/12/2018 | Spot Bond  | 100.00000 | 11.57010  |           | 100.00000    | 11.48622       |                   |            | 0.00          | 0                | 0.00              |
| CPV01            | On 30/06/2029 | Spot Bond  | 10.97500  | 102.84583 |           | 10.97500     | 102.66312      |                   |            | 0.00          | 0                | 12,800,000,000.00 |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 | 13.63240  |           | 100.00000    | 13.53356       |                   |            | 0.00          | 0                | 0.00              |
| DEN39U           | On 10/06/2018 | Spot Bond  | 100.00000 | 5.77082   |           | 100.00000    | 5.72898        |                   |            | 0.00          | 0                | 0.00              |
| DEN40U           | On 10/06/2018 | Spot Bond  | 100.00000 | 14.33473  |           | 100.00000    | 14.23080       |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.14591      |                   |            | 0.00              | 0                | 0.00             |
| DENG44           | On 29/09/2017 | Spot Bond  | 7.68000   |       | 98.18662  |           | 7.68000      | 98.12565       |                   |            | 0.00              | 0                | 0.00             |
| DENG55           | On 20/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.66312      |                   |            | 0.00              | 0                | 0.00             |
| DENG56           | On 25/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.58347      |                   |            | 0.00              | 0                | 0.00             |
| DENG57           | On 03/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.46580      |                   |            | 0.00              | 0                | 0.00             |
| DLT02U           | On 06/11/2015 | Spot Bond  | 100.00000 |       | 62.45793  |           | 100.00000    | 61.98990       |                   |            | 0.00              | 0                | 0.00             |
| DLTB02           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.37994      |                   |            | 0.00              | 0                | 0.00             |
| DLTB03           | On 09/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.73942      |                   |            | 0.00              | 0                | 0.00             |
| DLTC09           | On 05/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.00840      |                   |            | 0.00              | 0                | 0.00             |
| DLTC10           | On 03/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.05684      |                   |            | 0.00              | 0                | 0.00             |
| DOL003           | On 20/09/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.19935      |                   |            | 0.00              | 0                | 0.00             |
| DOL004           | On 24/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.20482      |                   |            | 0.00              | 0                | 0.00             |
| DOL007           | On 20/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.17373      |                   |            | 0.00              | 0                | 0.00             |
| DOL009           | On 20/12/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.25588      |                   |            | 0.00              | 0                | 0.00             |
| DRD04            | On 03/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.47784      |                   |            | 0.00              | 0                | 0.00             |
| DV2021           | On 18/06/2021 | Spot Bond  | 8.20000   |       | 106.48974 |           | 8.20000      | 106.41923      |                   |            | 0.00              | 0                | 0.00             |
| DV21             | On 15/06/2016 | Spot Bond  | 7.08000   |       | 113.33802 |           | 7.08000      | 113.27305      |                   |            | 0.00              | 0                | 0.00             |
| DV22             | On 07/02/2020 | Spot Bond  | 8.06500   |       | 106.79068 |           | 8.06500      | 106.72073      |                   |            | 0.00              | 0                | 1,450,000,000.00 |
| DV23             | On 27/02/2023 | Spot Bond  | 8.82500   |       | 107.43361 |           | 8.82500      | 107.35674      |                   |            | 19,006,402,500.00 | 2,153,700        | 1,053,719,900.00 |
| DV24             | On 18/02/2024 | Spot Bond  | 8.88500   |       | 105.92958 |           | 8.88500      | 105.85328      |                   |            | 0.00              | 0                | 0.00             |
| DV29             | On 18/02/2029 | Spot Bond  | 9.06000   |       | 109.22305 |           | 9.06000      | 109.14288      |                   |            | 0.00              | 0                | 300,000,000.00   |
| DVC005           | On 23/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.07235      |                   |            | 0.00              | 0                | 0.00             |
| DVC006           | On 29/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.94928       |                   |            | 0.00              | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| DVC007           | On 15/09/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.20363      |                   |            | 0.00                 | 0                | 0.00             |
| DVC008           | On 20/11/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.66031      |                   |            | 0.00                 | 0                | 0.00             |
| DVC009           | On 11/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.27389      |                   |            | 0.00                 | 0                | 0.00             |
| DVC010           | On 15/09/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.27788      |                   |            | 0.00                 | 0                | 0.00             |
| DVF16            | On 19/11/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.79813      |                   |            | 0.00                 | 0                | 0.00             |
| DVF17            | On 18/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.98929       |                   |            | 0.00                 | 0                | 0.00             |
| DVF18            | On 30/03/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.54481       |                   |            | 0.00                 | 0                | 0.00             |
| E170             | On 01/08/2020 | Spot Bond  | 7.60000 |       | 127.61450 |           | 7.60000      | 127.53564      |                   |            | 0.00                 | 0                | 2,000,000,000.00 |
| EDC01            | On 04/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 92.70515       |                   |            | 0.00                 | 0                | 0.00             |
| EFC02            | On 31/08/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| EFC03            | On 31/08/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| EFC04            | On 31/08/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| EL037            | On 31/01/2037 | Spot Bond  | 2.20500 |       | 101.14755 |           | 2.20500      | 101.14681      |                   |            | 0.00                 | 0                | 0.00             |
| EL15             | On 29/06/2015 | Spot Bond  | 1.20000 |       | 101.19724 |           | 1.20000      | 134.79085      |                   |            | 1,440,000,000,000.00 | 1,200,000,000    | 1,200,000,000.00 |
| EL28             | On 02/05/2028 | Spot Bond  | 2.16500 |       | 122.91444 |           | 2.16500      | 122.91393      |                   |            | 0.00                 | 0                | 8,200,000,000.00 |
| EL29             | On 19/11/2029 | Spot Bond  | 2.14500 |       | 110.66207 |           | 2.14500      | 110.66180      |                   |            | 0.00                 | 0                | 0.00             |
| EL30             | On 29/07/2030 | Spot Bond  | 2.12500 |       | 110.79542 |           | 2.12500      | 110.79533      |                   |            | 0.00                 | 0                | 0.00             |
| EL31             | On 02/06/2031 | Spot Bond  | 2.13500 |       | 103.62513 |           | 2.13500      | 103.62507      |                   |            | 0.00                 | 0                | 0.00             |
| EL36             | On 31/01/2036 | Spot Bond  | 2.18500 |       | 101.45440 |           | 2.18500      | 101.45383      |                   |            | 0.00                 | 0                | 0.00             |
| EMM01            | On 28/07/2020 | Spot Bond  | 9.05000 |       | 108.03009 |           | 9.05000      | 107.95088      |                   |            | 0.00                 | 0                | 0.00             |
| EMM02            | On 11/03/2021 | Spot Bond  | 8.95000 |       | 108.57119 |           | 8.95000      | 108.49372      |                   |            | 0.00                 | 0                | 0.00             |
| EMM03            | On 04/05/2024 | Spot Bond  | 9.43500 |       | 107.73562 |           | 9.43500      | 107.65334      |                   |            | 0.00                 | 0                | 0.00             |
| EMM04            | On 16/05/2028 | Spot Bond  | 9.69500 |       | 99.40501  |           | 9.69500      | 100.94758      |                   |            | 0.00                 | 0                | 0.00             |
| EMM05            | On 17/04/2029 | Spot Bond  | 9.83500 |       | 111.08249 |           | 9.83500      | 108.50503      |                   |            | 6,392,750,000,000.00 | 650,000,000      | 4,983,332,900.00 |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| EPF001           | On 19/08/2015 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.77736      |                   |            | 0.00          | 0                | 0.00          |
| EPF002           | On 28/05/2018 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 96.85016       |                   |            | 0.00          | 0                | 0.00          |
| EPF003           | On 12/09/2016 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.30840      |                   |            | 0.00          | 0                | 0.00          |
| EPF004           | On 06/11/2017 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 101.04898      |                   |            | 0.00          | 0                | 0.00          |
| EPF005           | On 06/11/2016 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 101.00901      |                   |            | 0.00          | 0                | 0.00          |
| EPFC12           | On 05/11/2015 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.95593      |                   |            | 0.00          | 0                | 0.00          |
| EPFC13           | On 19/05/2015 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 102.49688      |                   |            | 0.00          | 0                | 0.00          |
| EPFC14           | On 27/05/2015 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.57425      |                   |            | 0.00          | 0                | 0.00          |
| EPFC15           | On 24/08/2015 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.62659      |                   |            | 0.00          | 0                | 0.00          |
| EPFC16           | On 23/02/2016 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.64661      |                   |            | 0.00          | 0                | 0.00          |
| EQ209U           | On 11/06/2015 | Spot Bond  | 100.00000 |          | 85.22222  |           | 100.00000    | 84.64248       |                   |            | 0.00          | 0                | 0.00          |
| EQS02            | On 01/07/2015 | Spot Bond  |           | 10.90500 | 103.58194 |           | 10.90500     | 103.49169      |                   |            | 0.00          | 0                | 0.00          |
| EQS04            | On 22/09/2015 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.90321      |                   |            | 0.00          | 0                | 0.00          |
| EQS05            | On 25/04/2017 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.37155      |                   |            | 0.00          | 0                | 0.00          |
| EQS06            | On 09/04/2018 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.58149      |                   |            | 0.00          | 0                | 0.00          |
| EQS07            | On 09/04/2018 | Spot Bond  |           | 9.50000  | 97.58912  |           | 9.50000      | 101.82767      |                   |            | 0.00          | 0                | 0.00          |
| EQS08A           | On 04/10/2018 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 99.76978       |                   |            | 0.00          | 0                | 96,000,000.00 |
| EQS09            | On 28/11/2016 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 97.59246       |                   |            | 0.00          | 0                | 10,000,000.00 |
| ERS3B3           | On 17/11/2025 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ERS3B4           | On 17/11/2025 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.83534      |                   |            | 0.00          | 0                | 0.00          |
| ERS3C3           | On 17/11/2025 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ERS3C4           | On 17/11/2025 | Spot Bond  |           | 0.00000  | 100.00000 |           | 0.00000      | 100.88672      |                   |            | 0.00          | 0                | 0.00          |
| ERSA12/JIBAR     | On 25/11/2020 | Spot Bond  |           | 10.00000 | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value  | Contracts Traded  | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|-------------------|
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.75099      |                   |                        | 0.00           | 0                 | 0.00              |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.78157      |                   |                        | 0.00           | 0                 | 0.00              |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74487      |                   |                        | 0.00           | 0                 | 0.00              |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.77036      |                   |                        | 0.00           | 0                 | 0.00              |
| ERSA18           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76345      |                   |                        | 0.00           | 0                 | 0.00              |
| ERSA19           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.75315      |                   |                        | 0.00           | 0                 | 0.00              |
| ES15             | On 30/08/2015 | Spot Bond  | 7.00000   | 100.91394 |           | 7.00000      | 100.85757      |                   |                        | 0.00           | 0                 | 13,500,420,000.00 |
| ES18             | On 20/04/2018 | Spot Bond  | 7.53000   | 108.70339 |           | 7.53000      | 108.63718      |                   | 143,425,522,173,000.00 | 19,047,214,100 | 21,781,860,000.00 |                   |
| ES23             | On 25/01/2023 | Spot Bond  | 8.12500   | 112.44603 |           | 8.12500      | 112.37184      |                   | 10,063,267,500,000.00  | 1,238,556,000  | 52,032,535,900.00 |                   |
| ES26             | On 02/04/2026 | Spot Bond  | 8.45000   | 95.69113  |           | 8.45000      | 95.62588       |                   | 13,083,815,225,000.00  | 1,548,380,500  | 17,299,075,200.00 |                   |
| ES33             | On 15/09/2033 | Spot Bond  | 9.14000   | 85.80317  |           | 9.17000      | 85.50527       |                   | 3,709,686,532,000.00   | 405,873,800    | 42,890,145,400.00 |                   |
| ES42             | On 25/04/2042 | Spot Bond  | 9.21000   | 96.59563  |           | 9.21000      | 96.52396       |                   | 46,050,000,000,000.00  | 5,000,000,000  | 17,900,000,000.00 |                   |
| EXX01            | On 19/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.77745      |                   |                        | 0.00           | 0                 | 0.00              |
| EXX02            | On 19/05/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.80172      |                   |                        | 0.00           | 0                 | 0.00              |
| FIFB01           | On 24/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.66551      |                   |                        | 0.00           | 0                 | 0.00              |
| FIFB02           | On 17/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.41000      |                   |                        | 0.00           | 0                 | 0.00              |
| FIFB03           | On 26/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.01926      |                   |                        | 0.00           | 0                 | 0.00              |
| FIFB04           | On 21/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.69215      |                   |                        | 0.00           | 0                 | 0.00              |
| FIFC13           | On 10/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.29381      |                   |                        | 0.00           | 0                 | 0.00              |
| FIFC14           | On 20/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62939      |                   |                        | 0.00           | 0                 | 0.00              |
| FIFC15           | On 02/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49064      |                   |                        | 0.00           | 0                 | 0.00              |
| FIFC16           | On 12/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.30586      |                   |                        | 0.00           | 0                 | 0.00              |
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 | 11.83180  |           | 100.00000    | 11.74313       |                   |                        | 0.00           | 0                 | 0.00              |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 | 11.51554  |           | 100.00000    | 11.42924       |                   |                        | 0.00           | 0                 | 0.00              |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FR2A4A           | On 15/09/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.23242      |                   |            | 0.00          | 0                | 0.00             |
| FR2A4B           | On 15/09/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.01175       |                   |            | 0.00          | 0                | 0.00             |
| FR2A4C           | On 15/09/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.25899      |                   |            | 0.00          | 0                | 0.00             |
| FR2A4D           | On 15/09/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.27667      |                   |            | 0.00          | 0                | 0.00             |
| FRB05            | On 21/12/2018 | Spot Bond  |     | 9.02000 | 100.67269 |           | 9.02000      | 100.59952      |                   |            | 0.00          | 0                | 0.00             |
| FRB08            | On 10/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.32219      |                   |            | 0.00          | 0                | 0.00             |
| FRB09            | On 10/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.32212      |                   |            | 0.00          | 0                | 0.00             |
| FRB10            | On 25/01/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.33903      |                   |            | 0.00          | 0                | 0.00             |
| FRB11            | On 11/12/2022 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.57258       |                   |            | 0.00          | 100,000,000      | 7,092,000,000.00 |
| FRB12            | On 02/06/2024 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.57615      |                   |            | 0.00          | 0                | 0.00             |
| FRB13            | On 02/06/2026 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.58558      |                   |            | 0.00          | 0                | 0.00             |
| FRB14            | On 02/06/2026 | Spot Bond  |     | 9.70000 | 105.23446 |           | 9.70000      | 104.50283      |                   |            | 0.00          | 0                | 0.00             |
| FRB15            | On 06/03/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.55321      |                   |            | 0.00          | 0                | 60,000,000.00    |
| FRBC21           | On 21/12/2018 | Spot Bond  |     | 9.80000 | 109.96284 |           | 9.80000      | 109.87616      |                   |            | 0.00          | 0                | 0.00             |
| FRBC22           | On 21/12/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.10004      |                   |            | 0.00          | 1,360,000,000    | 680,000,000.00   |
| FRBI22           | On 31/01/2022 | Spot Bond  |     | 2.17500 | 131.37828 |           | 2.17500      | 132.25898      |                   |            | 0.00          | 0                | 300,000,000.00   |
| FRBI23           | On 07/12/2023 | Spot Bond  |     | 2.24000 | 127.31563 |           | 2.24000      | 275.28199      |                   |            | 0.00          | 0                | 227,062,300.00   |
| FRBI25           | On 31/01/2025 | Spot Bond  |     | 2.41000 | 104.37429 |           | 2.41000      | 110.94638      |                   |            | 0.00          | 0                | 0.00             |
| FRBI28           | On 31/03/2028 | Spot Bond  |     | 2.44500 | 101.71047 |           | 2.44500      | 160.24137      |                   |            | 0.00          | 0                | 400,000,000.00   |
| FRBI33           | On 07/12/2033 | Spot Bond  |     | 2.19500 | 120.22380 |           | 2.19500      | 220.11480      |                   |            | 0.00          | 0                | 0.00             |
| FRBN04           | On 15/09/2015 | Spot Bond  |     | 7.15500 | 103.32692 |           | 7.15500      | 103.26814      |                   |            | 0.00          | 0                | 0.00             |
| FRBZ01           | On 30/11/2020 | Spot Bond  |     | 7.68800 | 65.70096  |           | 7.68800      | 65.08429       |                   |            | 0.00          | 0                | 0.00             |
| FRBZ02           | On 28/10/2024 | Spot Bond  |     | 9.42800 | 42.18103  |           | 9.42800      | 41.27659       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRBZ03           | On 10/12/2024 | Spot Bond  | 9.67000   | 40.85101  |           | 9.67000      | 39.93632       |                   |            | 0.00          | 0                | 0.00          |
| FRC03U           | On 27/03/2015 | Spot Bond  | 100.00000 | 99.18478  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC107           | On 03/06/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.66551      |                   |            | 0.00          | 0                | 0.00          |
| FRC109           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.18285      |                   |            | 0.00          | 0                | 0.00          |
| FRC112           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15858      |                   |            | 0.00          | 0                | 0.00          |
| FRC113           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.17390      |                   |            | 0.00          | 0                | 0.00          |
| FRC115           | On 20/06/2017 | Spot Bond  | 7.47000   | 100.20039 |           | 7.47000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC116           | On 20/06/2017 | Spot Bond  | 7.47000   | 100.20039 |           | 7.47000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC118           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.17097      |                   |            | 0.00          | 0                | 0.00          |
| FRC119           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC120           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC121           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16306      |                   |            | 0.00          | 0                | 0.00          |
| FRC122           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.18481      |                   |            | 0.00          | 0                | 0.00          |
| FRC123           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC124           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16821      |                   |            | 0.00          | 0                | 0.00          |
| FRC125           | On 20/09/2017 | Spot Bond  | 6.00000   | 100.16101 |           | 6.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC126           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC127           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC128           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.17868      |                   |            | 0.00          | 0                | 0.00          |
| FRC129           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC130           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC131           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC132           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC133           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC134           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.21935      |                   |            | 0.00          | 0                | 0.00          |
| FRC135           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.21300      |                   |            | 0.00          | 0                | 0.00          |
| FRC136           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC137           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC138           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC139           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC140           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC141           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC142           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC143           |        | On 20/09/2017 | Spot Bond | 100.09221 | 21.33909  |           | 100.09221    | 21.18424       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.15293      |                   |            | 0.00          | 0                | 0.00          |
| FRC145           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 109.24496      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.20314      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.64956      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.17007      |                   |            | 0.00          | 0                | 0.00          |
| FRC151           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC152           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.17197      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.15722      |                   |            | 0.00          | 0                | 0.00          |
| FRC154           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.15993      |                   |            | 0.00          | 0                | 0.00          |
| FRC155           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.20846      |                   |            | 0.00          | 0                | 0.00          |
| FRC161           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.15717      |                   |            | 0.00          | 0                | 0.00          |
| FRC162           |        | On 14/12/2018 | Spot Bond | 13.22500  | 61.73875  |           | 13.22500     | 61.67330       |                   |            | 0.00          | 0                | 0.00          |
| FRC163           |        | On 20/03/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.14831      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRC166           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14849      |                   |            | 0.00          | 0                | 0.00             |
| FRC167           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.21836      |                   |            | 0.00          | 0                | 0.00             |
| FRC168           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15514      |                   |            | 0.00          | 0                | 0.00             |
| FRC169           | On 31/01/2025 | Spot Bond  | 3.64000   | 96.27753  |           | 3.64000      | 99.59477       |                   |            | 0.00          | 0                | 0.00             |
| FRC170           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16177      |                   |            | 0.00          | 0                | 0.00             |
| FRC171           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16177      |                   |            | 0.00          | 4,600,000,000    | 4,600,000,000.00 |
| FRC172           | On 21/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.72546      |                   |            | 0.00          | 0                | 0.00             |
| FRC173           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.92930       |                   |            | 0.00          | 0                | 0.00             |
| FRC174           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.14818       |                   |            | 0.00          | 0                | 0.00             |
| FRC176           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15255      |                   |            | 0.00          | 0                | 0.00             |
| FRC177           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14905      |                   |            | 0.00          | 0                | 0.00             |
| FRC178           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.27444      |                   |            | 0.00          | 0                | 0.00             |
| FRC179           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.17409      |                   |            | 0.00          | 0                | 0.00             |
| FRC180           | On 10/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.95388      |                   |            | 0.00          | 0                | 0.00             |
| FRC181           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26128      |                   |            | 0.00          | 0                | 0.00             |
| FRC182           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.49302      |                   |            | 0.00          | 0                | 0.00             |
| FRC183           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.19935      |                   |            | 0.00          | 0                | 0.00             |
| FRC184           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15846      |                   |            | 0.00          | 0                | 0.00             |
| FRC185           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.20211      |                   |            | 0.00          | 0                | 0.00             |
| FRC186           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14738      |                   |            | 0.00          | 0                | 0.00             |
| FRC188           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15993      |                   |            | 0.00          | 0                | 0.00             |
| FRC189           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15993      |                   |            | 0.00          | 0                | 0.00             |
| FRC190           | On 14/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.22220      |                   |            | 0.00          | 0                | 0.00             |
| FRC191           | On 02/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.76120      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRC192           | On 02/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.85777      |                   |            | 0.00          | 0                | 0.00             |
| FRC193           | On 08/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.83703      |                   |            | 0.00          | 0                | 300,000,000.00   |
| FRC193/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00             |
| FRC194           | On 08/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.56970      |                   |            | 0.00          | 0                | 0.00             |
| FRC195           | On 20/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16876      |                   |            | 0.00          | 0                | 0.00             |
| FRC196           | On 09/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.55637      |                   |            | 0.00          | 0                | 0.00             |
| FRC197           | On 09/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.81946      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| FRC198           | On 10/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.49267      |                   |            | 0.00          | 0                | 0.00             |
| FRC199           | On 10/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.49672      |                   |            | 0.00          | 0                | 0.00             |
| FRC200           | On 17/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.50134      |                   |            | 0.00          | 0                | 0.00             |
| FRC201           | On 17/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36433      |                   |            | 0.00          | 0                | 0.00             |
| FRC202           | On 17/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.50134      |                   |            | 0.00          | 0                | 0.00             |
| FRC203           | On 17/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.35885      |                   |            | 0.00          | 0                | 0.00             |
| FRC204           | On 06/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12206      |                   |            | 0.00          | 0                | 0.00             |
| FRC205           | On 06/05/2017 | Spot Bond  | 8.75000   | 101.27234 |           | 8.75000      | 101.19850      |                   |            | 0.00          | 0                | 0.00             |
| FRC206           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15698      |                   |            | 0.00          | 0                | 0.00             |
| FRC207           | On 20/09/2021 | Spot Bond  | 100.00000 | 9.68342   |           | 100.00000    | 9.61321        |                   |            | 0.00          | 0                | 0.00             |
| FRC208           | On 20/09/2021 | Spot Bond  | 100.00000 | 8.87709   |           | 100.00000    | 8.81272        |                   |            | 0.00          | 0                | 0.00             |
| FRC209           | On 07/10/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.16849       |                   |            | 0.00          | 0                | 0.00             |
| FRC210           | On 20/12/2019 | Spot Bond  | 100.00000 | 10.37073  |           | 100.00000    | 10.29554       |                   |            | 0.00          | 0                | 0.00             |
| FRC210           | On 20/12/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.94366       |                   |            | 0.00          | 0                | 0.00             |
| FRC211           | On 29/10/2017 | Spot Bond  | 100.00000 | 23.61346  |           | 100.00000    | 23.43847       |                   |            | 0.00          | 0                | 0.00             |
| FRC212           | On 07/05/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.02317      |                   |            | 0.00          | 0                | 0.00             |
| FRC213           | On 04/06/2021 | Spot Bond  | 100.00000 | 9.16469   |           | 100.00000    | 9.09825        |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRC214           | On 07/11/2017 | Spot Bond  | 100.00000 |       | 17.68758  | 100.00000 | 17.55504     |                |                   |            | 0.00          | 0                | 3,000,000,000.00 |
| FRC215           | On 07/11/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.02313    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC216           | On 07/11/2017 | Spot Bond  | 100.00000 |       | 17.65642  | 100.00000 | 17.52411     |                |                   |            | 0.00          | 0                | 0.00             |
| FRC217           | On 07/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.02064    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC218           | On 07/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.96944    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC219           | On 04/11/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.13982    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC220           | On 04/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.07046    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC221           | On 31/01/2022 | Spot Bond  | 2.98500   |       | 125.80291 | 2.98500   | 125.79394    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC222           | On 10/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.92855    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC223           | On 10/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.91633    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC224           | On 10/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.91633    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC225           | On 20/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.78430    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC226           | On 18/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.16651    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC227           | On 10/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.34540    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC228           | On 16/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.22252    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC37            | On 20/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.17059    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC40            | On 20/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.16969    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC46            | On 10/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.39748    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC61            | On 28/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.32633    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC66            | On 31/01/2022 | Spot Bond  | 3.51500   |       | 115.17344 | 3.51500   | 121.75873    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC67            | On 20/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.17267    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC68            | On 20/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.17435    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC69            | On 31/01/2022 | Spot Bond  | 3.56500   |       | 106.34767 | 3.56500   | 121.38575    |                |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC71            | On 31/01/2022 | Spot Bond  | 3.54500   | 104.12149 |           | 3.54500      | 121.53479      |                   |            | 0.00          | 0                | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  | 3.39500   | 100.37693 |           | 3.39500      | 125.83492      |                   |            | 0.00          | 0                | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  | 3.46500   | 101.53727 |           | 3.46500      | 134.97098      |                   |            | 0.00          | 0                | 0.00          |
| FRC76            | On 28/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.48713      |                   |            | 0.00          | 0                | 0.00          |
| FRC83            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15102      |                   |            | 0.00          | 0                | 0.00          |
| FRC84            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.17159      |                   |            | 0.00          | 0                | 0.00          |
| FRC86            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.19912      |                   |            | 0.00          | 0                | 0.00          |
| FRC87            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.19206      |                   |            | 0.00          | 0                | 0.00          |
| FRC94A           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16416      |                   |            | 0.00          | 0                | 0.00          |
| FRC96A           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16398      |                   |            | 0.00          | 0                | 0.00          |
| FRD003           | On 14/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.21478      |                   |            | 0.00          | 0                | 0.00          |
| FRD01U           | On 22/12/2018 | Spot Bond  | 100.00000 | 10.49800  |           | 100.00000    | 10.42189       |                   |            | 0.00          | 0                | 0.00          |
| FRD02U           | On 01/06/2016 | Spot Bond  | 100.00000 | 35.15585  |           | 100.00000    | 34.90097       |                   |            | 0.00          | 0                | 0.00          |
| FRD04U           | On 04/07/2015 | Spot Bond  | 100.00000 | 98.18182  |           | 100.00000    | 99.33184       |                   |            | 0.00          | 0                | 0.00          |
| FRD09U           | On 26/06/2017 | Spot Bond  | 100.00000 | 19.82343  |           | 100.00000    | 19.67970       |                   |            | 0.00          | 0                | 0.00          |
| FRD12U           | On 20/03/2018 | Spot Bond  | 100.00000 | 8.80083   |           | 100.00000    | 8.73702        |                   |            | 0.00          | 0                | 0.00          |
| FRD13U           | On 31/12/2019 | Spot Bond  | 100.00000 | 10.67076  |           | 100.00000    | 10.59168       |                   |            | 0.00          | 0                | 0.00          |
| FRJ15            | On 04/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.62554      |                   |            | 0.00          | 0                | 0.00          |
| FRJ16            | On 21/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.20186      |                   |            | 0.00          | 0                | 0.00          |
| FRJ17            | On 04/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.38402      |                   |            | 0.00          | 0                | 0.00          |
| FRJ18            | On 21/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.65660      |                   |            | 0.00          | 0                | 0.00          |
| FRJ19            | On 04/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21515      |                   |            | 0.00          | 0                | 0.00          |
| FRJ20            | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.86581       |                   |            | 0.00          | 0                | 0.00          |
| FRJ21            | On 15/09/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.64121       |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRJ25            | On 09/03/2025 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.89090      |                   |            | 0.00          | 0                | 0.00          |
| FRS100           | On 15/01/2024 | Spot Bond  | 2.07800  |       | 84.06137  |           | 2.07800      | 103.91315      |                   |            | 0.00          | 0                | 0.00          |
| FRS101           | On 31/01/2038 | Spot Bond  | 2.30500  |       | 105.42226 |           | 2.30500      | 137.92623      |                   |            | 0.00          | 0                | 0.00          |
| FRS102           | On 21/01/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.30796      |                   |            | 0.00          | 0                | 0.00          |
| FRS103           | On 23/01/2024 | Spot Bond  | 10.38000 |       | 101.89649 |           | 10.38000     | 101.80951      |                   |            | 0.00          | 0                | 0.00          |
| FRS104           | On 23/01/2024 | Spot Bond  | 10.38000 |       | 101.89649 |           | 10.38000     | 101.80951      |                   |            | 0.00          | 0                | 0.00          |
| FRS105           | On 10/11/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 108.68000      |                   |            | 0.00          | 0                | 0.00          |
| FRS107           | On 30/01/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.40142      |                   |            | 0.00          | 0                | 0.00          |
| FRS108           | On 31/01/2038 | Spot Bond  | 2.44500  |       | 102.42035 |           | 2.44500      | 111.19295      |                   |            | 0.00          | 0                | 0.00          |
| FRS109           | On 07/12/2033 | Spot Bond  | 2.50500  |       | 209.01158 |           | 2.50500      | 210.73432      |                   |            | 0.00          | 0                | 0.00          |
| FRS110           | On 31/01/2038 | Spot Bond  | 2.41500  |       | 111.78496 |           | 2.41500      | 111.78220      |                   |            | 0.00          | 0                | 0.00          |
| FRS111           | On 03/04/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.41429      |                   |            | 0.00          | 0                | 0.00          |
| FRS112           | On 07/12/2033 | Spot Bond  | 2.53500  |       | 208.13200 |           | 2.53500      | 209.85274      |                   |            | 0.00          | 0                | 0.00          |
| FRS113           | On 29/04/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.50086      |                   |            | 0.00          | 0                | 0.00          |
| FRS114           | On 31/01/2025 | Spot Bond  | 2.49500  |       | 110.12026 |           | 2.49500      | 110.11681      |                   |            | 0.00          | 0                | 0.00          |
| FRS115           | On 31/03/2038 | Spot Bond  | 2.50500  |       | 110.02912 |           | 2.50500      | 110.02559      |                   |            | 0.00          | 0                | 0.00          |
| FRS116           | On 26/06/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.01780      |                   |            | 0.00          | 0                | 0.00          |
| FRS117           | On 05/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 46.27000       |                   |            | 0.00          | 0                | 0.00          |
| FRS118           | On 06/08/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.90195      |                   |            | 0.00          | 0                | 0.00          |
| FRS119           | On 31/01/2038 | Spot Bond  | 2.61000  |       | 108.02231 |           | 2.61000      | 108.01792      |                   |            | 0.00          | 0                | 0.00          |
| FRS120           | On 07/12/2033 | Spot Bond  | 2.65500  |       | 114.34164 |           | 2.65500      | 206.37140      |                   |            | 0.00          | 0                | 0.00          |
| FRS121           | On 07/12/2033 | Spot Bond  | 2.70500  |       | 112.68445 |           | 2.70500      | 204.94182      |                   |            | 0.00          | 0                | 0.00          |
| FRS122           | On 31/01/2025 | Spot Bond  | 2.42500  |       | 97.00473  |           | 2.42500      | 97.00226       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS123           | On 07/12/2033 | Spot Bond  |     | 2.73500   | 161.08921 |           | 2.73500      | 204.08992      |                   |            | 0.00          | 0                | 0.00          |
| FRS124           | On 31/01/2038 | Spot Bond  |     | 2.88500   | 90.00829  |           | 2.88500      | 102.96526      |                   |            | 0.00          | 0                | 0.00          |
| FRS125           | On 11/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.81671      |                   |            | 0.00          | 0                | 0.00          |
| FRS36            | On 07/12/2023 | Spot Bond  |     | 2.36000   | 126.24274 |           | 2.36000      | 272.95951      |                   |            | 0.00          | 0                | 0.00          |
| FRS37            | On 07/12/2023 | Spot Bond  |     | 2.25000   | 127.22581 |           | 2.25000      | 275.08752      |                   |            | 0.00          | 0                | 0.00          |
| FRS43            | On 07/12/2023 | Spot Bond  |     | 2.97000   | 120.95443 |           | 2.97000      | 261.51225      |                   |            | 0.00          | 0                | 0.00          |
| FRS46            | On 31/01/2022 | Spot Bond  |     | 2.64500   | 101.09168 |           | 2.64500      | 128.46282      |                   |            | 0.00          | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26861      |                   |            | 0.00          | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  |     | 2.17500   | 132.25967 |           | 2.17500      | 128.21495      |                   |            | 0.00          | 0                | 0.00          |
| FRS56            | On 19/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.51506      |                   |            | 0.00          | 0                | 0.00          |
| FRS59            | On 07/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.72514      |                   |            | 0.00          | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.11199      |                   |            | 0.00          | 0                | 0.00          |
| FRS64            | On 26/01/2042 | Spot Bond  |     | 2.28500   | 111.61174 |           | 2.28500      | 111.61019      |                   |            | 0.00          | 0                | 0.00          |
| FRS69            | On 31/05/2017 | Spot Bond  |     | 104.97509 | 22.19554  |           | 104.97509    | 22.02752       |                   |            | 0.00          | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  |     | 101.07593 | 25.94586  |           | 101.07593    | 25.75596       |                   |            | 0.00          | 0                | 0.00          |
| FRS74            | On 14/06/2017 | Spot Bond  |     | 100.44759 | 19.18645  |           | 100.44759    | 19.04680       |                   |            | 0.00          | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  |     | 100.76967 | 24.47058  |           | 100.76967    | 24.29195       |                   |            | 0.00          | 0                | 0.00          |
| FRS79            | On 10/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS81            | On 30/10/2042 | Spot Bond  |     | 2.02500   | 119.98351 |           | 2.02500      | 119.98450      |                   |            | 0.00          | 0                | 0.00          |
| FRS82            | On 21/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS85            | On 31/01/2025 | Spot Bond  |     | 2.35500   | 97.21744  |           | 2.35500      | 111.48691      |                   |            | 0.00          | 0                | 0.00          |
| FRS86            | On 23/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.76999       |                   |            | 0.00          | 0                | 0.00          |
| FRS87            | On 31/01/2025 | Spot Bond  |     | 2.38500   | 96.96027  |           | 2.38500      | 111.19171      |                   |            | 0.00          | 0                | 0.00          |
| FRS88            | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67288      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| FRS90            | On 07/12/2023 | Spot Bond  |     | 2.45000  | 125.44521 |           | 2.45000      | 343.65234      |                   |                      | 0.00          | 0                | 0.00             |
| FRS94            | On 08/08/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.97931      |                   |                      | 0.00          | 0                | 0.00             |
| FRS96            | On 24/08/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.61291      |                   |                      | 0.00          | 0                | 0.00             |
| FRS97            | On 29/08/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| FRX16            | On 15/09/2016 | Spot Bond  |     | 7.43000  | 101.09538 |           | 7.43000      | 101.03526      |                   |                      | 0.00          | 0                | 0.00             |
| FRX17            | On 15/09/2017 | Spot Bond  |     | 7.78500  | 101.91311 |           | 7.78500      | 101.84968      |                   |                      | 0.00          | 0                | 0.00             |
| FRX18            | On 14/04/2018 | Spot Bond  |     | 7.99000  | 111.46949 |           | 7.99000      | 111.39754      |                   |                      | 0.00          | 0                | 2,500,000,000.00 |
| FRX19            | On 15/11/2019 | Spot Bond  |     | 8.46500  | 105.35227 |           | 8.46500      | 105.27990      |                   | 6,772,000,000,000.00 |               | 800,000,000      | 1,160,000,000.00 |
| FRX20            | On 01/10/2020 | Spot Bond  |     | 8.72000  | 100.08194 |           | 8.72000      | 100.01157      |                   |                      | 0.00          | 0                | 0.00             |
| FRX23            | On 28/02/2023 | Spot Bond  |     | 9.43500  | 91.36688  |           | 9.43500      | 91.29824       |                   |                      | 0.00          | 0                | 0.00             |
| FRX24            | On 10/12/2024 | Spot Bond  |     | 9.46500  | 111.25800 |           | 9.46500      | 111.17323      |                   |                      | 0.00          | 0                | 0.00             |
| FRX26            | On 01/10/2026 | Spot Bond  |     | 9.80500  | 96.33536  |           | 9.80500      | 97.79528       |                   |                      | 0.00          | 0                | 6,321,200,000.00 |
| FRX30            | On 31/01/2030 | Spot Bond  |     | 10.10500 | 97.98948  |           | 10.10500     | 98.75575       |                   |                      | 0.00          | 0                | 0.00             |
| FRX31            | On 21/02/2031 | Spot Bond  |     | 10.22000 | 95.35126  |           | 10.22000     | 95.27253       |                   |                      | 0.00          | 0                | 100,000,000.00   |
| FRX45            | On 14/04/2045 | Spot Bond  |     | 9.73500  | 86.86600  |           | 9.73500      | 86.79797       |                   |                      | 0.00          | 0                | 0.00             |
| FS1A3            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.13514      |                   |                      | 0.00          | 0                | 0.00             |
| FS1A4            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.13702      |                   |                      | 0.00          | 0                | 0.00             |
| FS1A5            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.14167      |                   |                      | 0.00          | 0                | 0.00             |
| FS1B1            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.14916      |                   |                      | 0.00          | 0                | 0.00             |
| FS1C1            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.15477      |                   |                      | 0.00          | 0                | 0.00             |
| FS1D1            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.17902      |                   |                      | 0.00          | 0                | 0.00             |
| FS2A2            | On 20/02/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.65925      |                   |                      | 0.00          | 0                | 0.00             |
| FS2A3            | On 20/08/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.68761      |                   |                      | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS2A4            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53648      |                   |            | 0.00          | 0                | 0.00          |
| FS2A5            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.71319      |                   |            | 0.00          | 0                | 0.00          |
| FS2B1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74161      |                   |            | 0.00          | 0                | 0.00          |
| FS2C1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76528      |                   |            | 0.00          | 0                | 0.00          |
| FS2D1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.86932      |                   |            | 0.00          | 0                | 0.00          |
| FS3A1U           | On 20/02/2016 | Spot Bond  | 100.00000 | 56.31801  | 100.00000 | 55.89599     |                |                   |            | 0.00          | 0                | 0.00          |
| FS3A2U           | On 20/02/2018 | Spot Bond  | 100.00000 | 9.44859   | 100.00000 | 9.37779      |                |                   |            | 0.00          | 0                | 0.00          |
| FS3A3U           | On 20/02/2020 | Spot Bond  | 100.00000 | 1.58521   | 100.00000 | 1.57333      |                |                   |            | 0.00          | 0                | 0.00          |
| FS3A4U           | On 20/02/2022 | Spot Bond  | 100.00000 | 0.26595   | 100.00000 | 0.26396      |                |                   |            | 0.00          | 0                | 0.00          |
| FS3A5U           | On 20/08/2039 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| FS3B1U           | On 20/08/2039 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| FS3C1U           | On 20/08/2039 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| FS3D1U           | On 20/08/2039 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| FS4A1U           | On 20/03/2018 | Spot Bond  | 100.00000 | 8.80083   | 100.00000 | 8.73702      |                |                   |            | 0.00          | 0                | 0.00          |
| FS4A2U           | On 20/03/2020 | Spot Bond  | 100.00000 | 1.47653   | 100.00000 | 1.46583      |                |                   |            | 0.00          | 0                | 0.00          |
| FS4A3U           | On 20/03/2022 | Spot Bond  | 100.00000 | 0.24772   | 100.00000 | 0.24593      |                |                   |            | 0.00          | 0                | 0.00          |
| FS4A4U           | On 20/09/2039 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| FS4A5U           | On 20/09/2039 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| FS4B1U           | On 20/09/2039 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| FS4C1U           | On 20/09/2039 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| FS4D1U           | On 20/09/2039 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| GBL01            | On 15/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.70140      |                   |            | 0.00          | 0                | 0.00          |
| GFC03            | On 10/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.63674      |                   |            | 0.00          | 0                | 0.00          |
| GFC04            | On 11/04/2017 | Spot Bond  | 8.90500   | 105.48064 |           | 8.90500      | 105.40492      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| GOVEX1           | On 09/05/2047 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| GPT32            | On 11/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.88767      |                   |            | 0.00          | 0                | 0.00           |
| GRB01U           | On 08/12/2019 | Spot Bond  | 100.00000 |       | 9.35151   |           | 100.00000    | 9.28371        |                   |            | 0.00          | 0                | 0.00           |
| GRB02U           | On 08/12/2017 | Spot Bond  | 100.00000 |       | 16.22767  |           | 100.00000    | 16.11001       |                   |            | 0.00          | 0                | 0.00           |
| GRB03U           | On 03/03/2019 | Spot Bond  | 100.00000 |       | 11.51642  |           | 100.00000    | 11.43292       |                   |            | 0.00          | 0                | 0.00           |
| GRDB1            | On 10/01/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| GRDC1            | On 10/01/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| GRH1A2           | On 25/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.19975      |                   |            | 0.00          | 0                | 0.00           |
| GRH1A3           | On 25/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.24680      |                   |            | 0.00          | 0                | 0.00           |
| GRH1B            | On 25/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.30518      |                   |            | 0.00          | 0                | 0.00           |
| GRH1C            | On 25/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.38619      |                   |            | 0.00          | 0                | 0.00           |
| GRH1YU           | On 25/10/2039 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| GRT02            | On 13/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.40446      |                   |            | 0.00          | 100,000,000      | 100,000,000.00 |
| GRT03            | On 15/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.48585      |                   |            | 0.00          | 0                | 0.00           |
| GRT04            | On 15/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.06445      |                   |            | 0.00          | 0                | 0.00           |
| GRT06            | On 11/12/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.33764      |                   |            | 0.00          | 0                | 0.00           |
| GRT07            | On 21/02/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.70934      |                   |            | 0.00          | 0                | 0.00           |
| GRT08            | On 24/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.01175      |                   |            | 0.00          | 0                | 0.00           |
| GRX01U           | On 30/06/2032 | Spot Bond  | 100.00000 |       | 0.00001   |           | 100.00000    | 0.00001        |                   |            | 0.00          | 0                | 562,300,000.00 |
| GSIS03           | On 26/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.01847      |                   |            | 0.00          | 0                | 0.00           |
| GSIZ16           | On 23/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.47908      |                   |            | 0.00          | 0                | 0.00           |
| HCH01            | On 25/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.38142      |                   |            | 0.00          | 0                | 0.00           |
| HIL01U           | On 21/11/2019 | Spot Bond  | 100.00000 |       | 9.78146   |           | 100.00000    | 9.70816        |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| HILB01           | On 18/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.51605    |                |                   |            | 0.00          | 0                | 0.00          |
| HILB02           | On 13/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.29407    |                |                   |            | 0.00          | 0                | 0.00          |
| HILB03           | On 02/05/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.10496    |                |                   |            | 0.00          | 0                | 0.00          |
| HILB04           | On 01/11/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.11791    |                |                   |            | 0.00          | 0                | 60,000,000.00 |
| HILC19           | On 07/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.88767    |                |                   |            | 0.00          | 0                | 0.00          |
| HILC20           | On 24/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.05316    |                |                   |            | 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 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1B3           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1B7           | On 19/07/2046 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1B8           | On 19/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.43654    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1B9           | On 19/07/2015 | Spot Bond  | 7.16581   | 101.77981 | 7.16581   | 100.75114    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1C2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1C4           | On 19/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.50045    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1C5           | On 19/07/2015 | Spot Bond  | 8.16663   | 101.81059 | 8.16663   | 104.41639    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1D2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1D4           | On 19/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.58261    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 8.61718   | 101.89719 | 8.61718   | 104.41639    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1E2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1E4           | On 19/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.68300    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1F2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| HMS1G2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| HPF01            | On 17/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.46846    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest      |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|--------------------|
| HPF02            | On 15/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.66992      |                   |            | 0.00                  | 0                | 0.00               |
| HPF03            | On 15/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.72789      |                   |            | 0.00                  | 0                | 0.00               |
| HPF04            | On 17/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.02489      |                   |            | 0.00                  | 0                | 100,000,000.00     |
| HPF04/JIBAR      | On 25/11/2020 | Spot Bond  |     | 10.00000  | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00                  | 0                | 0.00               |
| HPF05            | On 17/02/2017 | Spot Bond  |     | 8.78500   | 102.98506 |           | 8.78500      | 102.91170      |                   |            | 0.00                  | 0                | 0.00               |
| HPF06            | On 20/02/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.85987      |                   |            | 0.00                  | 0                | 0.00               |
| HPF07            | On 20/08/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.80791      |                   |            | 0.00                  | 0                | 150,000,000.00     |
| HWAY20           | On 31/07/2020 | Spot Bond  |     | 7.79500   | 109.94979 |           | 7.79500      | 109.88013      |                   |            | 0.00                  | 0                | 1,580,000,000.00   |
| HWAY23           | On 07/12/2023 | Spot Bond  |     | 2.11000   | 128.49034 |           | 2.11000      | 277.82488      |                   |            | 0.00                  | 0                | 1,800,000,000.00   |
| HWAY24           | On 07/12/2024 | Spot Bond  |     | 2.11000   | 131.27107 |           | 2.11000      | 283.83744      |                   |            | 0.00                  | 0                | 0.00               |
| HWAY34           | On 31/07/2034 | Spot Bond  |     | 9.15000   | 102.35878 |           | 9.15000      | 102.28292      |                   |            | 0.00                  | 0                | 2,343,600,000.00   |
| HWAY35           | On 31/07/2035 | Spot Bond  |     | 9.16000   | 102.28316 |           | 9.16000      | 102.20728      |                   |            | 0.00                  | 0                | 0.00               |
| HWF01U           | On 26/03/2015 | Spot Bond  |     | 100.00000 | 98.91599  |           | 100.00000    | 99.72678       |                   |            | 0.00                  | 0                | 0.00               |
| HWF02U           | On 30/09/2016 | Spot Bond  |     | 100.00000 | 32.76800  |           | 100.00000    | 26.02014       |                   |            | 0.00                  | 0                | 0.00               |
| HWF04U           | On 09/10/2015 | Spot Bond  |     | 100.00000 | 64.53701  |           | 100.00000    | 65.50924       |                   |            | 0.00                  | 0                | 0.00               |
| HWF05U           | On 09/10/2016 | Spot Bond  |     | 100.00000 | 30.02936  |           | 100.00000    | 31.30573       |                   |            | 0.00                  | 0                | 0.00               |
| HWF06U           | On 20/11/2016 | Spot Bond  |     | 100.00000 | 23.06786  |           | 100.00000    | 22.89500       |                   |            | 0.00                  | 0                | 0.00               |
| HWF07U           | On 26/03/2015 | Spot Bond  |     | 100.00000 | 98.91599  |           | 100.00000    | 99.72678       |                   |            | 0.00                  | 0                | 0.00               |
| HWY023/R197      | On 25/11/2020 | Spot Bond  |     | 10.00000  | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00                  | 0                | 0.00               |
| I2025            | On 31/01/2025 | Spot Bond  |     | 1.74500   | 117.68004 |           | 1.74500      | 117.68360      |                   |            | 35,074,500,000,000.00 | 20,100,000,000   | 94,297,999,100.00  |
| I2038            | On 31/01/2038 | Spot Bond  |     | 1.68500   | 127.33406 |           | 1.68500      | 127.33856      |                   |            | 92,169,500,000,000.00 | 54,700,000,000   | 17,874,816,400.00  |
| I2046            | On 31/03/2046 | Spot Bond  |     | 1.81000   | 125.71599 |           | 1.81000      | 125.71924      |                   |            | 18,643,000,000,000.00 | 10,300,000,000   | 111,155,590,900.00 |
| I2050            | On 31/12/2050 | Spot Bond  |     | 1.87000   | 134.03613 |           | 1.89000      | 133.38502      |                   |            | 2,805,000,000,000.00  | 1,500,000,000    | 46,837,237,400.00  |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IBL14            | On 28/06/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.21335      |                   |            | 0.00          | 0                | 0.00             |
| IBL21            | On 15/03/2016 | Spot Bond  |     | 7.83000  | 101.90478 |           | 7.83000      | 101.84100      |                   |            | 0.00          | 0                | 0.00             |
| IBL22            | On 15/03/2018 | Spot Bond  |     | 7.65500  | 106.48026 |           | 7.65500      | 106.41507      |                   |            | 0.00          | 0                | 0.00             |
| IBL28            | On 18/08/2016 | Spot Bond  |     | 7.65000  | 101.70332 |           | 7.65000      | 101.64007      |                   |            | 0.00          | 0                | 0.00             |
| IBL33            | On 03/11/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.07722      |                   |            | 0.00          | 0                | 0.00             |
| IBL34            | On 31/01/2017 | Spot Bond  |     | 2.23500  | 99.63350  |           | 2.23500      | 128.46921      |                   |            | 0.00          | 0                | 0.00             |
| IBL36            | On 31/01/2022 | Spot Bond  |     | 2.24500  | 103.62439 |           | 2.24500      | 131.68560      |                   |            | 0.00          | 0                | 0.00             |
| IBL37            | On 02/04/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.89745       |                   |            | 0.00          | 0                | 0.00             |
| IBL38            | On 02/04/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.53481      |                   |            | 0.00          | 480,000,000      | 240,000,000.00   |
| IBL39            | On 02/04/2018 | Spot Bond  |     | 7.77500  | 102.53991 |           | 7.77500      | 102.47547      |                   |            | 0.00          | 0                | 0.00             |
| IBL40            | On 15/06/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.33164      |                   |            | 0.00          | 0                | 0.00             |
| IBL42            | On 15/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.04367      |                   |            | 0.00          | 0                | 0.00             |
| IBL43            | On 15/11/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.86563      |                   |            | 0.00          | 0                | 0.00             |
| IBL43/JIBAR      | On 25/11/2020 | Spot Bond  |     | 10.00000 | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00             |
| IBL45            | On 21/12/2018 | Spot Bond  |     | 8.35000  | 101.05374 |           | 8.35000      | 100.98564      |                   |            | 0.00          | 0                | 0.00             |
| IBL46            | On 15/01/2020 | Spot Bond  |     | 8.73500  | 95.74515  |           | 8.73500      | 95.67734       |                   |            | 0.00          | 0                | 2,340,000,000.00 |
| IBL48            | On 19/03/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.20463      |                   |            | 0.00          | 0                | 0.00             |
| IBL49            | On 02/04/2018 | Spot Bond  |     | 8.44500  | 97.04539  |           | 8.44500      | 96.97925       |                   |            | 0.00          | 0                | 2,190,000,000.00 |
| IBL50            | On 02/08/2020 | Spot Bond  |     | 8.78500  | 102.70800 |           | 8.78500      | 102.63485      |                   |            | 0.00          | 0                | 0.00             |
| IBL52            | On 31/07/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.93732      |                   |            | 0.00          | 0                | 0.00             |
| IBL53            | On 31/07/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.06186      |                   |            | 0.00          | 0                | 0.00             |
| IBL54            | On 31/07/2016 | Spot Bond  |     | 7.90000  | 100.33508 |           | 7.90000      | 100.27069      |                   |            | 0.00          | 0                | 0.00             |
| IBL55            | On 31/07/2018 | Spot Bond  |     | 8.13000  | 101.22436 |           | 8.13000      | 101.15752      |                   |            | 0.00          | 0                | 0.00             |
| IBL56            | On 31/01/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.16986      |                   |            | 0.00          | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL57            | On 13/02/2017 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.81484      |                   |            | 0.00          | 0                | 0.00          |
| IBL58            | On 13/02/2017 | Spot Bond  |           | 7.42500 | 102.92952 |           | 7.42500      | 102.86735      |                   |            | 0.00          | 0                | 0.00          |
| IBL59            | On 17/02/2019 | Spot Bond  |           | 8.09000 | 104.69957 |           | 8.09000      | 104.63078      |                   |            | 0.00          | 0                | 0.00          |
| IBL60            | On 17/02/2024 | Spot Bond  |           | 9.10500 | 108.04695 |           | 9.10500      | 107.96725      |                   |            | 0.00          | 0                | 0.00          |
| IBL61            | On 31/03/2019 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 99.92672       |                   |            | 0.00          | 0                | 0.00          |
| IBL62            | On 24/04/2017 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.16738      |                   |            | 0.00          | 0                | 0.00          |
| IBL63            | On 29/07/2017 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.12528      |                   |            | 0.00          | 0                | 0.00          |
| IBL64            | On 29/07/2019 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.14863      |                   |            | 0.00          | 0                | 0.00          |
| IBL65            | On 29/07/2021 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.17184      |                   |            | 0.00          | 0                | 0.00          |
| IBL66            | On 12/03/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.31051      |                   |            | 0.00          | 0                | 0.00          |
| IBL67            | On 31/01/2022 | Spot Bond  |           | 2.97500 | 125.46318 |           | 2.97500      | 125.87153      |                   |            | 0.00          | 0                | 0.00          |
| IDC01U           | On 08/11/2026 | Spot Bond  | 100.00000 |         | 0.00817   |           | 100.00000    | 0.00811        |                   |            | 0.00          | 0                | 0.00          |
| IDCG01           | On 22/10/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.31287      |                   |            | 0.00          | 0                | 0.00          |
| IDCG02           | On 22/10/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.29115      |                   |            | 0.00          | 0                | 0.00          |
| IDCG03           | On 22/10/2020 | Spot Bond  |           | 8.35000 | 103.58977 |           | 8.35000      | 103.51995      |                   |            | 0.00          | 0                | 0.00          |
| IDCG04           | On 24/11/2017 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.63183      |                   |            | 0.00          | 0                | 0.00          |
| IDCG05           | On 24/11/2019 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.65270      |                   |            | 0.00          | 0                | 0.00          |
| IDCG06           | On 24/11/2024 | Spot Bond  |           | 9.38500 | 104.33349 |           | 9.38500      | 104.25422      |                   |            | 0.00          | 0                | 0.00          |
| IDCP01           | On 19/04/2015 | Spot Bond  |           | 5.00000 | 102.21995 |           | 5.00000      | 102.17807      |                   |            | 0.00          | 0                | 0.00          |
| IDCP02           | On 19/04/2015 | Spot Bond  |           | 5.00000 | 102.21995 |           | 5.00000      | 102.17807      |                   |            | 0.00          | 0                | 0.00          |
| IDCP03           | On 31/01/2017 | Spot Bond  |           | 5.00000 | 100.79439 |           | 5.00000      | 100.75315      |                   |            | 0.00          | 0                | 0.00          |
| IDCP04           | On 19/10/2017 | Spot Bond  |           | 5.00000 | 102.22225 |           | 5.00000      | 102.18065      |                   |            | 0.00          | 0                | 0.00          |
| IDCP05           | On 14/03/2018 | Spot Bond  |           | 4.00000 | 100.17234 |           | 4.00000      | 100.14001      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IDCP06           | On 17/10/2019 | Spot Bond  | 4.00000   | 101.80043 |           | 4.00000      | 101.76720      |                   |            | 0.00          | 0                | 0.00          |
| IDW01U           | On 30/06/2016 | Spot Bond  | 100.00000 | 46.54477  |           | 100.00000    | 46.19984       |                   |            | 0.00          | 0                | 0.00          |
| IDW02U           | On 30/06/2016 | Spot Bond  | 100.00000 | 46.40931  |           | 100.00000    | 46.06539       |                   |            | 0.00          | 0                | 0.00          |
| IDW03U           | On 30/06/2016 | Spot Bond  | 100.00000 | 46.40931  |           | 100.00000    | 46.06539       |                   |            | 0.00          | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  | 9.20000   | 103.06003 |           | 9.20000      | 102.98366      |                   |            | 0.00          | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.90249      |                   |            | 0.00          | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  | 100.00000 | 7.58195   |           | 100.00000    | 7.52699        |                   |            | 0.00          | 0                | 0.00          |
| IM1004           | On 13/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.29950      |                   |            | 0.00          | 0                | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99658      |                   |            | 0.00          | 0                | 0.00          |
| IN191U           | On 16/05/2017 | Spot Bond  | 100.00000 | 14.91223  |           | 100.00000    | 14.80049       |                   |            | 0.00          | 0                | 0.00          |
| IN253U           | On 04/07/2015 | Spot Bond  | 100.00000 | 98.18182  |           | 100.00000    | 99.33184       |                   |            | 0.00          | 0                | 0.00          |
| IN269U           | On 25/07/2017 | Spot Bond  | 100.00000 | 15.72982  |           | 100.00000    | 15.61325       |                   |            | 0.00          | 0                | 0.00          |
| IN272U           | On 10/11/2017 | Spot Bond  | 100.00000 | 16.98386  |           | 100.00000    | 16.85659       |                   |            | 0.00          | 0                | 0.00          |
| IN276U           | On 30/06/2021 | Spot Bond  | 100.00000 | 1.36912   |           | 100.00000    | 1.36128        |                   |            | 0.00          | 0                | 0.00          |
| IN277U           | On 30/06/2021 | Spot Bond  | 100.00000 | 8.39669   |           | 100.00000    | 8.33447        |                   |            | 0.00          | 0                | 0.00          |
| IN281U           | On 28/11/2019 | Spot Bond  | 100.00000 | 9.40939   |           | 100.00000    | 9.33888        |                   |            | 0.00          | 0                | 0.00          |
| IN286U           | On 15/07/2019 | Spot Bond  | 100.00000 | 11.42468  |           | 100.00000    | 11.34002       |                   |            | 0.00          | 0                | 0.00          |
| IN290U           | On 31/12/2016 | Spot Bond  | 100.00000 | 31.64541  |           | 100.00000    | 31.41090       |                   |            | 0.00          | 0                | 0.00          |
| IN291U           | On 09/07/2015 | Spot Bond  | 100.00000 | 78.32618  |           | 100.00000    | 77.82516       |                   |            | 0.00          | 0                | 0.00          |
| IN294U           | On 13/08/2015 | Spot Bond  | 100.00000 | 72.85429  |           | 100.00000    | 72.42063       |                   |            | 0.00          | 0                | 0.00          |
| IN295U           | On 19/08/2015 | Spot Bond  | 100.00000 | 71.99211  |           | 100.00000    | 71.56863       |                   |            | 0.00          | 0                | 0.00          |
| IN521U           | On 19/05/2015 | Spot Bond  | 100.00000 | 87.95181  |           | 100.00000    | 87.32057       |                   |            | 0.00          | 0                | 0.00          |
| INA515           | On 07/04/2015 | Spot Bond  | 6.30000   | 99.86211  |           | 6.30000      | 99.75894       |                   |            | 0.00          | 0                | 0.00          |
| INA516           | On 14/04/2015 | Spot Bond  | 6.30000   | 99.74176  |           | 6.30000      | 99.63884       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA517           |        | On 21/04/2015 | Spot Bond | 6.40000  | 99.61573  |           | 6.40000      | 99.51144       |                   |            | 0.00          | 0                | 0.00          |
| INA519           |        | On 05/05/2015 | Spot Bond | 6.50000  | 99.36299  |           | 6.50000      | 99.25761       |                   |            | 0.00          | 0                | 0.00          |
| INA520           |        | On 12/05/2015 | Spot Bond | 6.50000  | 99.24007  |           | 6.50000      | 99.13495       |                   |            | 0.00          | 0                | 0.00          |
| INA522           |        | On 26/05/2015 | Spot Bond | 6.50000  | 98.99513  |           | 6.50000      | 98.89053       |                   |            | 0.00          | 0                | 0.00          |
| INA523           |        | On 03/06/2015 | Spot Bond | 6.50000  | 98.85571  |           | 6.50000      | 98.75140       |                   |            | 0.00          | 0                | 0.00          |
| INA524           |        | On 09/06/2015 | Spot Bond | 6.55000  | 98.74192  |           | 6.55000      | 98.63705       |                   |            | 0.00          | 0                | 0.00          |
| ING114           |        | On 31/12/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.90354       |                   |            | 0.00          | 0                | 0.00          |
| ING115           |        | On 31/03/2016 | Spot Bond | 10.80166 | 101.15717 |           | 10.80166     | 100.64681      |                   |            | 0.00          | 0                | 0.00          |
| ING116           |        | On 31/03/2016 | Spot Bond | 10.80166 | 100.16066 |           | 10.80166     | 100.00529      |                   |            | 0.00          | 0                | 0.00          |
| ING132           |        | On 22/12/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09540      |                   |            | 0.00          | 0                | 0.00          |
| ING138           |        | On 22/03/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09395      |                   |            | 0.00          | 0                | 0.00          |
| ING153           |        | On 03/04/2017 | Spot Bond | 6.50000  | 99.92974  |           | 6.50000      | 103.12307      |                   |            | 0.00          | 0                | 0.00          |
| ING161           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.16638      |                   |            | 0.00          | 0                | 0.00          |
| ING196           |        | On 30/06/2027 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 93.39826       |                   |            | 0.00          | 0                | 0.00          |
| ING204           |        | On 13/12/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.22115      |                   |            | 0.00          | 0                | 0.00          |
| ING211           |        | On 12/04/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.43549      |                   |            | 0.00          | 0                | 0.00          |
| ING211/JIBAR     |        | On 25/11/2020 | Spot Bond | 10.00000 | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00          |
| ING228           |        | On 22/09/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.09139      |                   |            | 0.00          | 0                | 0.00          |
| ING232           |        | On 04/10/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.28979      |                   |            | 0.00          | 0                | 0.00          |
| ING251           |        | On 12/04/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.35596      |                   |            | 0.00          | 0                | 0.00          |
| ING274           |        | On 28/05/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 98.93149       |                   |            | 0.00          | 0                | 0.00          |
| ING292           |        | On 15/07/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.30446      |                   |            | 0.00          | 0                | 0.00          |
| ING297           |        | On 10/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 96.94588       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ING298           | On 17/09/2015 | Spot Bond  | 100.00000 |       | 68.09701  |           | 100.00000    | 67.71800       |                   |            | 0.00          | 0                | 0.00             |
| INGR04           | On 08/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 106.23877      |                   |            | 0.00          | 0                | 0.00             |
| INLV01           | On 12/08/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.22386      |                   |            | 0.00          | 0                | 30,000,000.00    |
| IP273U           | On 14/04/2015 | Spot Bond  | 100.00000 |       | 96.05263  |           | 100.00000    | 95.30026       |                   |            | 0.00          | 0                | 0.00             |
| IPF01            | On 13/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.53587      |                   |            | 0.00          | 0                | 0.00             |
| IPF01/JIBAR      | On 25/11/2020 | Spot Bond  | 10.00000  |       | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00             |
| IPF02            | On 13/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.54710      |                   |            | 0.00          | 0                | 0.00             |
| IPF03            | On 13/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.56702      |                   |            | 0.00          | 0                | 0.00             |
| IPF06            | On 13/04/2017 | Spot Bond  | 8.34000   |       | 104.90136 |           | 8.34000      | 104.83074      |                   |            | 0.00          | 0                | 0.00             |
| IPF07            | On 01/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.90415       |                   |            | 0.00          | 0                | 0.00             |
| IPF08            | On 01/07/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.90176       |                   |            | 0.00          | 0                | 0.00             |
| IPF09            | On 01/07/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.90020       |                   |            | 0.00          | 0                | 0.00             |
| IPF10            | On 15/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.46629      |                   |            | 0.00          | 0                | 0.00             |
| IPF11            | On 15/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.54000      |                   |            | 0.00          | 0                | 0.00             |
| IPFC05           | On 15/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.26536      |                   |            | 0.00          | 0                | 0.00             |
| IPL10            | On 20/05/2021 | Spot Bond  | 9.10000   |       | 104.59292 |           | 9.10000      | 104.51582      |                   |            | 0.00          | 0                | 1,850,000,000.00 |
| IPL5             | On 28/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.37219      |                   |            | 0.00          | 0                | 0.00             |
| IPL6             | On 28/09/2017 | Spot Bond  | 8.34500   |       | 103.22462 |           | 8.34500      | 103.15547      |                   |            | 0.00          | 0                | 1,380,000,000.00 |
| IPL7             | On 05/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.78446       |                   |            | 0.00          | 0                | 0.00             |
| IPL8             | On 10/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.60770      |                   |            | 0.00          | 0                | 170,000,000.00   |
| IPL9             | On 20/05/2021 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.99342       |                   |            | 0.00          | 0                | 0.00             |
| IV013            | On 22/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.09742      |                   |            | 0.00          | 0                | 0.00             |
| IV014            | On 22/06/2015 | Spot Bond  | 8.22500   |       | 103.31684 |           | 8.22500      | 103.24834      |                   |            | 0.00          | 0                | 0.00             |
| IV015            | On 20/09/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.61076      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IV016            | On 06/12/2021 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.51508      |                   |            | 0.00          | 0                | 0.00             |
| IV017            | On 31/01/2022 | Spot Bond  |     | 3.52500   | 95.76410  |           | 3.52500      | 125.88352      |                   |            | 0.00          | 0                | 460,000,000.00   |
| IV019            | On 31/03/2028 | Spot Bond  |     | 3.62500   | 140.91386 |           | 3.62500      | 146.39050      |                   |            | 0.00          | 0                | 280,000,000.00   |
| IV022            | On 02/04/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86703       |                   |            | 0.00          | 0                | 0.00             |
| IV023            | On 11/07/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.76015      |                   |            | 0.00          | 0                | 0.00             |
| IV024            | On 27/07/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.63777      |                   |            | 0.00          | 0                | 0.00             |
| IV025            | On 12/09/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35674      |                   |            | 0.00          | 0                | 80,000,000.00    |
| IV026            | On 27/09/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.99971       |                   |            | 0.00          | 0                | 0.00             |
| IV030            | On 31/01/2025 | Spot Bond  |     | 3.74500   | 97.84667  |           | 3.74500      | 106.24774      |                   |            | 0.00          | 0                | 431,418,400.00   |
| IV030A           | On 31/01/2025 | Spot Bond  |     | 3.74500   | 97.76510  |           | 3.74500      | 105.24020      |                   |            | 0.00          | 0                | 0.00             |
| IV031            | On 11/03/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39996      |                   |            | 0.00          | 0                | 0.00             |
| IV032            | On 14/08/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.97442      |                   |            | 0.00          | 0                | 0.00             |
| IV08             | On 30/04/2018 | Spot Bond  |     | 9.89000   | 115.68244 |           | 9.89000      | 115.58993      |                   |            | 0.00          | 0                | 0.00             |
| IV09             | On 30/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.29147      |                   |            | 0.00          | 0                | 2,500,000,000.00 |
| IV19A            | On 31/03/2028 | Spot Bond  |     | 3.72500   | 139.40334 |           | 3.72500      | 139.38524      |                   |            | 0.00          | 0                | 0.00             |
| IV519U           | On 07/05/2015 | Spot Bond  |     | 100.00000 | 90.57072  |           | 100.00000    | 89.90148       |                   |            | 0.00          | 0                | 0.00             |
| IV520U           | On 14/05/2015 | Spot Bond  |     | 100.00000 | 89.02439  |           | 100.00000    | 88.37772       |                   |            | 0.00          | 0                | 0.00             |
| IVA513           | On 26/03/2015 | Spot Bond  |     | 6.30000   | 99.93101  |           | 6.30000      | 99.98274       |                   |            | 0.00          | 0                | 0.00             |
| IVA514           | On 02/04/2015 | Spot Bond  |     | 6.30000   | 99.94825  |           | 6.30000      | 99.84490       |                   |            | 0.00          | 0                | 0.00             |
| IVA515           | On 09/04/2015 | Spot Bond  |     | 6.30000   | 99.82769  |           | 6.30000      | 99.72460       |                   |            | 0.00          | 0                | 0.00             |
| IVA516           | On 16/04/2015 | Spot Bond  |     | 6.30000   | 99.70743  |           | 6.30000      | 99.60458       |                   |            | 0.00          | 0                | 0.00             |
| IVA517           | On 23/04/2015 | Spot Bond  |     | 6.40000   | 99.58094  |           | 6.40000      | 99.47673       |                   |            | 0.00          | 0                | 0.00             |
| IVA519           | On 07/05/2015 | Spot Bond  |     | 6.50000   | 99.32784  |           | 6.50000      | 99.22253       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVA521           | On 21/05/2015 | Spot Bond  | 6.50000   | 99.08247  |           | 6.50000      | 98.97768       |                   |            | 0.00          | 0                | 0.00          |
| IVA522           | On 28/05/2015 | Spot Bond  | 6.50000   | 98.96024  |           | 6.50000      | 98.85571       |                   |            | 0.00          | 0                | 0.00          |
| IVA523           | On 04/06/2015 | Spot Bond  | 6.50000   | 0.00000   |           | 6.50000      | 98.73404       |                   |            | 0.00          | 0                | 0.00          |
| IVA524           | On 11/06/2015 | Spot Bond  | 6.55000   | 98.70694  |           | 6.55000      | 98.60215       |                   |            | 0.00          | 0                | 0.00          |
| IVC002           | On 12/02/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IVC005           | On 27/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.53177      |                   |            | 0.00          | 0                | 0.00          |
| IVC005/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00          |
| IVC006           | On 28/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40373      |                   |            | 0.00          | 0                | 0.00          |
| IVC007           | On 04/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.79484       |                   |            | 0.00          | 0                | 0.00          |
| IVC014           | On 20/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.68486      |                   |            | 0.00          | 0                | 0.00          |
| IVC015           | On 22/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.71780      |                   |            | 0.00          | 0                | 0.00          |
| IVC016           | On 31/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52293      |                   |            | 0.00          | 0                | 0.00          |
| IVC017           | On 12/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.56814      |                   |            | 0.00          | 0                | 0.00          |
| IVC018           | On 12/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.57825      |                   |            | 0.00          | 0                | 0.00          |
| IVC019           | On 12/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.59844      |                   |            | 0.00          | 0                | 0.00          |
| IVC020           | On 12/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.50753      |                   |            | 0.00          | 0                | 0.00          |
| IVC021           | On 19/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.42740      |                   |            | 0.00          | 0                | 0.00          |
| IVC022           | On 29/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.20294      |                   |            | 0.00          | 0                | 0.00          |
| IVC023           | On 19/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.17020      |                   |            | 0.00          | 0                | 0.00          |
| IVC024           | On 15/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.79972      |                   |            | 0.00          | 0                | 0.00          |
| IVC025           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56019      |                   |            | 0.00          | 0                | 0.00          |
| IVC026           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55469      |                   |            | 0.00          | 0                | 0.00          |
| IVC027           | On 03/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.77694       |                   |            | 0.00          | 0                | 0.00          |
| IVC028           | On 09/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45132      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC029           |        | On 24/04/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.22460      |                   |            | 0.00          | 0                | 0.00          |
| IVC030           |        | On 29/04/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.07886      |                   |            | 0.00          | 0                | 0.00          |
| IVC032           |        | On 19/06/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.15841      |                   |            | 0.00          | 0                | 0.00          |
| IVC033           |        | On 30/06/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.94098       |                   |            | 0.00          | 0                | 0.00          |
| IVC034           |        | On 30/06/2021 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.93934       |                   |            | 0.00          | 0                | 0.00          |
| IVC035           |        | On 30/06/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.93934       |                   |            | 0.00          | 0                | 0.00          |
| IVC036           |        | On 16/07/2019 | Spot Bond | 8.69000   | 103.96414 |           | 8.69000      | 103.89087      |                   |            | 0.00          | 0                | 0.00          |
| IVC037           |        | On 16/07/2019 | Spot Bond | 100.00000 | 13.71925  |           | 100.00000    | 13.62735       |                   |            | 0.00          | 0                | 0.00          |
| IVC038           |        | On 16/07/2019 | Spot Bond | 100.00000 | 11.80639  |           | 100.00000    | 11.71890       |                   |            | 0.00          | 0                | 0.00          |
| IVC039           |        | On 17/07/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.31875      |                   |            | 0.00          | 0                | 0.00          |
| IVC040           |        | On 24/07/2021 | Spot Bond | 8.77000   | 104.42490 |           | 8.77000      | 104.35065      |                   |            | 0.00          | 0                | 0.00          |
| IVC041           |        | On 29/07/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.22603      |                   |            | 0.00          | 0                | 0.00          |
| IVC042           |        | On 14/08/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.80007      |                   |            | 0.00          | 0                | 0.00          |
| IVC043           |        | On 15/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.21768      |                   |            | 0.00          | 0                | 0.00          |
| IVC044           |        | On 16/10/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 103.34652      |                   |            | 0.00          | 0                | 0.00          |
| IVC045           |        | On 24/10/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.17549      |                   |            | 0.00          | 0                | 0.00          |
| IVC046           |        | On 24/10/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.29609      |                   |            | 0.00          | 0                | 0.00          |
| IVC047           |        | On 27/10/2015 | Spot Bond | 7.02500   | 103.40911 |           | 7.02500      | 103.35028      |                   |            | 0.00          | 0                | 0.00          |
| IVC048           |        | On 06/11/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.09552      |                   |            | 0.00          | 0                | 0.00          |
| IVC049           |        | On 21/11/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.70947      |                   |            | 0.00          | 0                | 0.00          |
| IVC050           |        | On 03/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.52715      |                   |            | 0.00          | 0                | 0.00          |
| IVC051           |        | On 03/02/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.15043      |                   |            | 0.00          | 0                | 0.00          |
| IVC052           |        | On 10/02/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.92124      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| IVC053           | On 11/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.98440      |                   |            | 0.00          | 0                | 0.00           |
| IVC054           | On 03/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49174      |                   |            | 0.00          | 0                | 0.00           |
| IVC055           | On 26/03/2020 | Spot Bond  | 100.00000 | 1.45520   |           | 100.00000    | 1.44465        |                   |            | 0.00          | 0                | 0.00           |
| JAS01            | On 31/01/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.44038      |                   |            | 0.00          | 0                | 0.00           |
| JDG01            | On 30/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22473      |                   |            | 0.00          | 0                | 0.00           |
| JDG03            | On 15/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32419      |                   |            | 0.00          | 0                | 0.00           |
| JDG03U           | On 21/02/2016 | Spot Bond  | 100.00000 | 56.17698  |           | 100.00000    | 55.75602       |                   |            | 0.00          | 0                | 0.00           |
| JDG04            | On 15/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.94499      |                   |            | 0.00          | 0                | 0.00           |
| KAP001           | On 13/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.30353      |                   |            | 0.00          | 0                | 0.00           |
| KAP002           | On 13/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.31444      |                   |            | 0.00          | 0                | 0.00           |
| KAP003           | On 06/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46341      |                   |            | 0.00          | 0                | 0.00           |
| KCF03U           | On 30/10/2015 | Spot Bond  | 100.00000 | 59.26521  |           | 100.00000    | 58.82603       |                   |            | 0.00          | 0                | 0.00           |
| KSB007           | On 31/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58046      |                   |            | 0.00          | 0                | 0.00           |
| KSB008           | On 01/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.37127      |                   |            | 0.00          | 0                | 0.00           |
| KW01             | On 31/10/2027 | Spot Bond  | 8.03500   | 148.35428 |           | 8.03500      | 148.25746      |                   |            | 0.00          | 0                | 0.00           |
| LBK02            | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| LBK03            | On 01/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.07743      |                   |            | 0.00          | 0                | 0.00           |
| LBK05            | On 28/02/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.13155      |                   |            | 0.00          | 0                | 0.00           |
| LBK06            | On 06/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57119      |                   |            | 0.00          | 0                | 0.00           |
| LBK07            | On 16/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.11325      |                   |            | 0.00          | 0                | 0.00           |
| LBK08            | On 30/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.91454      |                   |            | 0.00          | 100,000,000      | 100,000,000.00 |
| LBK11            | On 28/11/2019 | Spot Bond  | 9.73500   | 102.79395 |           | 9.73500      | 102.71301      |                   |            | 0.00          | 0                | 0.00           |
| LBK12U           | On 25/02/2020 | Spot Bond  | 9.71000   | 100.86810 |           | 9.71000      | 100.78887      |                   |            | 0.00          | 0                | 0.00           |
| LEW01            | On 31/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12381      |                   |            | 0.00          | 0                | 0.00           |



| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| LGL02            | On 13/08/2017 | Spot Bond  |     | 8.43500 | 99.32240  |           | 8.43500      | 99.25442       |                   |            | 0.00                  | 0                | 4,261,300,000.00 |
| LGL03            | On 03/04/2018 | Spot Bond  |     | 8.50500 | 97.66186  |           | 8.50500      | 97.59485       |                   |            | 23,814,000,000,000.00 | 2,800,000,000    | 20,000,000.00    |
| LGL04            | On 14/08/2020 | Spot Bond  |     | 9.40500 | 100.09944 |           | 9.40500      | 100.02323      |                   |            | 0.00                  | 0                | 580,000,000.00   |
| LGL05            | On 12/12/2021 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.35657      |                   |            | 0.00                  | 0                | 60,000,000.00    |
| LHL01            | On 13/12/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.42519      |                   |            | 0.00                  | 0                | 0.00             |
| LHL02            | On 13/12/2015 | Spot Bond  |     | 9.54500 | 103.88604 |           | 9.54500      | 103.80624      |                   |            | 0.00                  | 0                | 1,040,000,000.00 |
| LHL03            | On 13/12/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.46244      |                   |            | 0.00                  | 0                | 0.00             |
| LOM01            | On 25/11/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.89496      |                   |            | 0.00                  | 0                | 0.00             |
| LRFA1            | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.75105      |                   |            | 0.00                  | 0                | 0.00             |
| LRFB1            | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.78033      |                   |            | 0.00                  | 0                | 207,000,000.00   |
| LRFC1            | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.83644      |                   |            | 0.00                  | 0                | 0.00             |
| MAQ060           | On 09/04/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.36762      |                   |            | 0.00                  | 0                | 0.00             |
| MAQ062           | On 13/11/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.79721      |                   |            | 0.00                  | 0                | 0.00             |
| MAQ065           | On 14/12/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.20801      |                   |            | 0.00                  | 0                | 0.00             |
| MAQ066           | On 24/04/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.51237       |                   |            | 0.00                  | 0                | 0.00             |
| MAQ067           | On 11/05/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.21792       |                   |            | 0.00                  | 0                | 0.00             |
| MAQ068           | On 09/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 98.71168       |                   |            | 0.00                  | 0                | 0.00             |
| MAQ0A1           | On 28/02/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.43400      |                   |            | 0.00                  | 0                | 0.00             |
| MAQ0A2           | On 31/08/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.43723      |                   |            | 0.00                  | 0                | 0.00             |
| MAQN01           | On 28/03/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.88935       |                   |            | 0.00                  | 0                | 0.00             |
| MBF028           | On 16/04/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.41464      |                   |            | 0.00                  | 200,000,000      | 100,000,000.00   |
| MBF029           | On 01/10/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.04350      |                   |            | 0.00                  | 0                | 0.00             |
| MBF030           | On 01/10/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.70179      |                   |            | 0.00                  | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| MBF033           | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.02336      |                   |            | 0.00          | 0                | 0.00           |
| MBF035           | On 10/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52637      |                   |            | 0.00          | 0                | 0.00           |
| MBF037           | On 11/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.84448      |                   |            | 0.00          | 0                | 0.00           |
| MBF038           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.30176      |                   |            | 0.00          | 0                | 0.00           |
| MBF039           | On 17/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40445      |                   |            | 0.00          | 0                | 0.00           |
| MBF040           | On 06/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91461      |                   |            | 0.00          | 0                | 0.00           |
| MBF041           | On 07/08/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.89070      |                   |            | 0.00          | 0                | 0.00           |
| MBF042           | On 07/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91075      |                   |            | 0.00          | 0                | 0.00           |
| MBF043           | On 08/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.34084      |                   |            | 0.00          | 0                | 0.00           |
| MBP24U           | On 22/03/2016 | Spot Bond  | 100.00000 | 52.20318  |           | 100.00000    | 51.82470       |                   |            | 0.00          | 0                | 0.00           |
| MBP29U           | On 23/09/2017 | Spot Bond  | 100.00000 | 23.82456  |           | 100.00000    | 23.64800       |                   |            | 0.00          | 0                | 0.00           |
| MBP30U           | On 24/10/2017 | Spot Bond  | 100.00000 | 17.79767  |           | 100.00000    | 17.66579       |                   |            | 0.00          | 0                | 0.00           |
| MBP31U           | On 24/10/2017 | Spot Bond  | 100.00000 | 17.89433  |           | 100.00000    | 17.76172       |                   |            | 0.00          | 0                | 0.00           |
| MBP32U           | On 10/11/2017 | Spot Bond  | 100.00000 | 17.17873  |           | 100.00000    | 17.04999       |                   |            | 0.00          | 0                | 0.00           |
| MBP33U           | On 17/02/2017 | Spot Bond  | 100.00000 | 23.24202  |           | 100.00000    | 23.06786       |                   |            | 0.00          | 0                | 0.00           |
| MBSA01           | On 16/04/2019 | Spot Bond  | 8.35000   | 106.39962 |           | 8.35000      | 106.32790      |                   |            | 0.00          | 0                | 540,000,000.00 |
| MBSA02           | On 15/04/2019 | Spot Bond  | 8.37000   | 105.85761 |           | 8.37000      | 105.78609      |                   |            | 0.00          | 0                | 0.00           |
| MBSA03           | On 09/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.04904      |                   |            | 0.00          | 0                | 0.00           |
| MEFSA3           | On 05/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.76974       |                   |            | 0.00          | 0                | 0.00           |
| MEFSA4           | On 05/01/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.70430      |                   |            | 0.00          | 0                | 0.00           |
| MEFSA6           | On 05/07/2026 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.77864      |                   |            | 0.00          | 0                | 0.00           |
| MEFSB3           | On 05/10/2016 | Spot Bond  | 7.59000   | 101.26853 |           | 7.59000      | 101.20637      |                   |            | 0.00          | 0                | 0.00           |
| MEFSB4           | On 05/01/2019 | Spot Bond  | 8.34000   | 105.32093 |           | 8.34000      | 105.24963      |                   |            | 0.00          | 0                | 0.00           |
| MEFSB5           | On 05/01/2022 | Spot Bond  | 9.02500   | 107.20421 |           | 9.02500      | 107.12581      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MFS1A1           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.13606    |                |                   |            | 0.00          | 0                | 0.00             |
| MFS1A2           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.14075    |                |                   |            | 0.00          | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  | 9.08500   | 104.32402 | 9.08500   | 104.44239    |                |                   |            | 0.00          | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  | 7.19500   | 100.88901 | 7.19500   | 100.83129    |                |                   |            | 0.00          | 0                | 3,170,000,000.00 |
| MIL01            | On 31/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.60079    |                |                   |            | 0.00          | 0                | 0.00             |
| MIL02            | On 31/05/2017 | Spot Bond  | 8.51500   | 103.40047 | 8.51500   | 103.32943    |                |                   |            | 0.00          | 0                | 0.00             |
| MMIG01           | On 17/03/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.20946    |                |                   |            | 0.00          | 0                | 141,000,000.00   |
| MMIG02           | On 17/03/2026 | Spot Bond  | 8.90000   | 108.39997 | 8.90000   | 105.57632    |                |                   |            | 0.00          | 0                | 400,000,000.00   |
| MMIG03           | On 01/06/2025 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.58009    |                |                   |            | 0.00          | 0                | 0.00             |
| MMS01U           | On 10/12/2016 | Spot Bond  | 100.00000 | 22.01392  | 100.00000 | 21.85431     |                |                   |            | 0.00          | 0                | 0.00             |
| MQB01            | On 31/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.67194    |                |                   |            | 0.00          | 0                | 0.00             |
| MQB02            | On 31/05/2017 | Spot Bond  | 8.21500   | 103.30494 | 8.21500   | 103.23641    |                |                   |            | 0.00          | 0                | 140,000,000.00   |
| MTN03            | On 13/07/2015 | Spot Bond  | 7.14500   | 102.57173 | 7.14500   | 102.51274    |                |                   |            | 0.00          | 0                | 0.00             |
| MTN04            | On 13/07/2017 | Spot Bond  | 8.20500   | 106.04784 | 8.20500   | 105.97719    |                |                   |            | 0.00          | 0                | 3,157,500,000.00 |
| N4A211           | On 14/08/2020 | Spot Bond  | 100.89771 | 7.13514   | 100.89771 | 7.08125      |                |                   |            | 0.00          | 0                | 0.00             |
| N4A302           | On 14/08/2020 | Spot Bond  | 100.61875 | 7.22726   | 100.61875 | 7.17280      |                |                   |            | 0.00          | 0                | 0.00             |
| N4A305           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| N4A308           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| N4A311           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| N4A405           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| N4A408           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| N4A411           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| N4A502           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 96.36829     |                |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| N4B508           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.86357      |                   |                      | 0.00          | 0                | 0.00             |
| N4C508           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.93761      |                   |                      | 0.00          | 0                | 0.00             |
| N4D68U           | On 14/08/2020 | Spot Bond  | 100.00000 | 1.02991   |           | 100.00000    | 1.02219        |                   |                      | 0.00          | 0                | 0.00             |
| N4E68U           | On 14/08/2020 | Spot Bond  | 100.00000 | 1.02991   |           | 100.00000    | 1.02219        |                   |                      | 0.00          | 0                | 0.00             |
| NAM01            | On 19/11/2022 | Spot Bond  | 8.47000   | 101.80830 |           | 8.47000      | 101.73833      |                   |                      | 0.00          | 0                | 0.00             |
| NBK10A           | On 25/07/2016 | Spot Bond  | 7.66500   | 100.27370 |           | 7.66500      | 100.21120      |                   |                      | 0.00          | 0                | 0.00             |
| NBK11A           | On 28/11/2020 | Spot Bond  | 8.60500   | 104.37444 |           | 8.60500      | 104.30159      |                   |                      | 0.00          | 0                | 0.00             |
| NBK12A           | On 19/03/2021 | Spot Bond  | 8.35000   | 105.04114 |           | 8.35000      | 104.97111      |                   |                      | 0.00          | 0                | 0.00             |
| NBK13A           | On 19/03/2024 | Spot Bond  | 8.80500   | 105.94046 |           | 8.80500      | 105.86607      |                   |                      | 0.00          | 0                | 0.00             |
| NBK13B           | On 21/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.63127      |                   |                      | 0.00          | 50,000,000       | 1,550,000,000.00 |
| NBK14A           | On 26/06/2021 | Spot Bond  | 8.71000   | 105.13409 |           | 8.71000      | 105.07302      |                   |                      | 0.00          | 0                | 0.00             |
| NBK14B           | On 27/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.65495      |                   |                      | 0.00          | 0                | 0.00             |
| NBK15A           | On 11/02/2022 | Spot Bond  | 8.95000   | 100.31473 |           | 8.95000      | 100.22351      |                   |                      | 0.00          | 0                | 0.00             |
| NBK15B           | On 27/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.74448      |                   |                      | 0.00          | 0                | 0.00             |
| NBK16A           | On 12/02/2025 | Spot Bond  | 9.63500   | 99.95400  |           | 9.63500      | 99.87608       |                   | 3,275,900,000,000.00 | 340,000,000   | 170,000,000.00   |                  |
| NBK16B           | On 25/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.33237      |                   |                      | 0.00          | 0                | 0.00             |
| NBK17B           | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.65065      |                   |                      | 0.00          | 0                | 0.00             |
| NBK18B           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.99601       |                   |                      | 0.00          | 0                | 0.00             |
| NBK19B           | On 26/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.77092       |                   |                      | 0.00          | 0                | 0.00             |
| NBK20B           | On 25/06/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.03986      |                   |                      | 0.00          | 0                | 0.00             |
| NBK21B           | On 10/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.88126      |                   |                      | 0.00          | 0                | 0.00             |
| NBK22B           | On 12/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.87488      |                   |                      | 0.00          | 0                | 0.00             |
| NBK23B           | On 12/02/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.89820      |                   |                      | 0.00          | 0                | 0.00             |
| NBK24B           | On 11/02/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.89178      |                   |                      | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NBK25B           | On 12/02/2025 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.96215      |                   |            | 0.00          | 0                | 170,000,000.00   |
| NBK2A            | On 15/09/2015 | Spot Bond  | 7.01500  |       | 101.96319 |           | 7.01500      | 101.90629      |                   |            | 0.00          | 0                | 740,000,000.00   |
| NBK2B            | On 15/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.87410      |                   |            | 0.00          | 0                | 0.00             |
| NBK3A            | On 09/09/2019 | Spot Bond  | 8.37000  |       | 111.65453 |           | 8.37000      | 111.57992      |                   |            | 0.00          | 0                | 1,360,700,000.00 |
| NBK4             | On 28/10/2024 | Spot Bond  | 10.21000 |       | 39.39926  |           | 10.21000     | 39.36779       |                   |            | 0.00          | 0                | 0.00             |
| NBK6A            | On 19/04/2015 | Spot Bond  | 6.94500  |       | 104.44255 |           | 6.94500      | 104.38319      |                   |            | 0.00          | 0                | 930,000,000.00   |
| NBK6B            | On 19/04/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.48753      |                   |            | 0.00          | 0                | 0.00             |
| NBK7B            | On 19/04/2020 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.52761      |                   |            | 0.00          | 0                | 0.00             |
| NBK9A            | On 23/03/2016 | Spot Bond  | 7.44000  |       | 101.95952 |           | 7.44000      | 101.89882      |                   |            | 0.00          | 0                | 1,880,000,000.00 |
| NBK9B            | On 23/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.08049      |                   |            | 0.00          | 0                | 0.00             |
| NCLN54           | On 31/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.93169       |                   |            | 0.00          | 0                | 0.00             |
| NCLN55           | On 07/04/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.77493      |                   |            | 0.00          | 0                | 0.00             |
| NCLN56           | On 15/04/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.59826      |                   |            | 0.00          | 0                | 0.00             |
| NCLN58           | On 01/06/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.54995      |                   |            | 0.00          | 0                | 0.00             |
| NCLN61           | On 30/11/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 95.41724       |                   |            | 0.00          | 0                | 0.00             |
| NCLN62           | On 02/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.52238      |                   |            | 0.00          | 0                | 0.00             |
| NCLN63           | On 08/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN64           | On 25/01/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.28196      |                   |            | 0.00          | 0                | 0.00             |
| NCLN66           | On 29/01/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.22616      |                   |            | 0.00          | 0                | 0.00             |
| NCLN69           | On 27/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 91.84090       |                   |            | 0.00          | 0                | 0.00             |
| NCLN73           | On 03/07/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.79374       |                   |            | 0.00          | 0                | 0.00             |
| NCLN74           | On 15/08/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.86108      |                   |            | 0.00          | 0                | 0.00             |
| NCLN75           | On 20/09/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.14682      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NCLN76           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.13933    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN77           | On 09/10/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.36601    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN78           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.13471    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN79           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.13275    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN80           | On 20/06/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.13267    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN81           | On 31/01/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.12251    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN82           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.15255    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN83           | On 20/03/2024 | Spot Bond  | 9.38000   | 109.55722 | 9.38000   | 107.85378    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN84           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.15163    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN85           | On 20/03/2024 | Spot Bond  | 9.41500   | 108.30002 | 9.41500   | 106.84034    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN87           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.15255    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN88           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.13739    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN89           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.13744    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN90           | On 20/09/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.15403    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN91           | On 20/09/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.15587    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN92           | On 02/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.49773    |                | 0.00              |            | 0             | 0.00             |               |
| NED11            | On 17/09/2015 | Spot Bond  | 7.73500   | 101.58864 | 7.73500   | 101.52635    |                | 0.00              |            | 0             | 0.00             |               |
| NED13            | On 25/07/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.46161    |                | 0.00              |            | 0             | 0.00             |               |
| NED14            | On 29/11/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.28919     |                | 0.00              |            | 0             | 0.00             |               |
| NED15            | On 08/04/2024 | Spot Bond  | 9.55000   | 108.94719 | 9.55000   | 110.49662    |                | 0.00              |            | 0             | 0.00             |               |
| NED16            | On 08/04/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 103.37825    |                | 0.00              |            | 0             | 0.00             |               |
| NED17            | On 14/10/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.74388    |                | 0.00              |            | 0             | 0.00             |               |
| NED18            | On 16/01/2025 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.71894    |                | 0.00              |            | 0             | 0.00             |               |
| NED9             | On 06/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.81487     |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| NEDH1A           | On 20/11/2018 | Spot Bond  |     | 9.44500  | 122.30508 |           | 9.44500      | 122.21159      |                   |            | 0.00          | 0                | 0.00           |
| NEDH1B           | On 20/11/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| NHM001           | On 04/09/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.82349      |                   |            | 0.00          | 0                | 110,000,000.00 |
| NHM001/JIBAR     | On 25/11/2020 | Spot Bond  |     | 10.00000 | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00           |
| NILB10           | On 08/12/2016 | Spot Bond  |     | 2.26000  | 169.26035 |           | 2.26000      | 169.25850      |                   |            | 0.00          | 0                | 0.00           |
| NILB11           | On 31/01/2025 | Spot Bond  |     | 2.60500  | 95.67856  |           | 2.60500      | 138.17085      |                   |            | 0.00          | 0                | 0.00           |
| NILB12           | On 07/12/2033 | Spot Bond  |     | 3.45000  | 184.88761 |           | 3.45000      | 184.86055      |                   |            | 0.00          | 0                | 0.00           |
| NILB13           | On 31/01/2025 | Spot Bond  |     | 2.99500  | 104.96643 |           | 2.99500      | 105.37560      |                   |            | 0.00          | 0                | 0.00           |
| NILB14           | On 31/03/2028 | Spot Bond  |     | 3.21500  | 147.15688 |           | 3.21500      | 137.31750      |                   |            | 0.00          | 0                | 0.00           |
| NMP20N           | On 24/07/2020 | Spot Bond  |     | 8.13500  | 106.82122 |           | 8.13500      | 106.75065      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A10           | On 22/05/2020 | Spot Bond  |     | 8.76500  | 107.90921 |           | 8.76500      | 107.83039      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A11           | On 22/05/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.65284      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A15           | On 22/05/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.66292      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A16           | On 22/05/2048 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.61816      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A17           | On 22/05/2050 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.63987      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A18           | On 22/05/2049 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.62686      |                   |            | 0.00          | 0                | 0.00           |
| NQ1B10           | On 22/05/2020 | Spot Bond  |     | 8.96500  | 107.89557 |           | 8.96500      | 109.73105      |                   |            | 0.00          | 0                | 0.00           |
| NQ1B14           | On 22/05/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.63993      |                   |            | 0.00          | 0                | 0.00           |
| NQ1B15           | On 22/05/2050 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.65288      |                   |            | 0.00          | 0                | 0.00           |
| NQ1B16           | On 22/05/2049 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.64421      |                   |            | 0.00          | 0                | 0.00           |
| NQ1C10           | On 22/05/2020 | Spot Bond  |     | 9.16500  | 107.88218 |           | 9.16500      | 107.79982      |                   |            | 0.00          | 0                | 0.00           |
| NQ1C14           | On 22/05/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.67031      |                   |            | 0.00          | 0                | 0.00           |
| NQ1C15           | On 22/05/2050 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.66155      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility     | Premium Value    | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------|------------------|------------------|---------------|
| NQ1C16           | On 22/05/2049 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.66589    |                | 0.00              |                | 0                | 0.00             |               |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.82585    |                | 0.00              |                | 0                | 0.00             |               |
| NQF1D6           | On 22/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.77319    |                | 0.00              |                | 0                | 0.00             |               |
| NQF1D7           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.67889    |                | 0.00              |                | 0                | 0.00             |               |
| NRA018           | On 30/11/2018 | Spot Bond  | 8.09500   | 116.98052 | 8.09500   | 116.90403    |                | 0.00              |                | 0                | 500,000,000.00   |               |
| NRA022           | On 31/10/2022 | Spot Bond  | 8.80000   | 123.86190 | 8.80000   | 123.77353    |                | 0.00              |                | 0                | 600,000,000.00   |               |
| NRA023           | On 31/05/2023 | Spot Bond  | 2.15500   | 173.01491 | 2.15500   | 173.01450    |                | 0.00              |                | 0                | 8,400,000,000.00 |               |
| NRA028           | On 30/11/2028 | Spot Bond  | 9.58500   | 124.07854 | 9.58500   | 123.98283    |                | 0.00              |                | 0                | 3,020,000,000.00 |               |
| NTC12            | On 25/08/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.64661    |                | 0.00              |                | 0                | 0.00             |               |
| NTC15            | On 26/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.46426    |                | 0.00              | 13,200,000,000 | 6,600,000,000.00 |                  |               |
| NTC16            | On 22/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.11142    |                | 0.00              |                | 0                | 0.00             |               |
| NTC17            | On 27/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.39383    |                | 0.00              |                | 0                | 0.00             |               |
| NTC18            | On 27/02/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.59011    |                | 0.00              |                | 0                | 0.00             |               |
| NYT101           | On 28/05/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.68042    |                | 0.00              |                | 0                | 0.00             |               |
| NYT102           | On 28/05/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.74480    |                | 0.00              |                | 0                | 0.00             |               |
| NYT13U           | On 28/05/2020 | Spot Bond  | 100.00000 | 17.15052  | 100.00000 | 17.02201     |                | 0.00              |                | 0                | 0.00             |               |
| OCT1A1           | On 18/10/2015 | Spot Bond  | 100.00000 | 64.53494  | 100.00000 | 64.05670     |                | 0.00              |                | 0                | 0.00             |               |
| OML01            | On 27/10/2015 | Spot Bond  | 7.03500   | 104.81155 | 7.03500   | 104.75183    |                | 0.00              |                | 0                | 812,430,000.00   |               |
| OML02            | On 21/11/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.60526    |                | 0.00              |                | 0                | 0.00             |               |
| OML03            | On 27/11/2024 | Spot Bond  | 9.28500   | 102.93308 | 9.28500   | 102.93284    |                | 0.00              |                | 0                | 0.00             |               |
| OML04            | On 19/03/2025 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.18523    |                | 0.00              |                | 0                | 0.00             |               |
| OML05            | On 19/03/2025 | Spot Bond  | 9.43000   | 102.38850 | 9.43000   | 101.49501    |                | 0.00              |                | 0                | 1,500,000,000.00 |               |
| OML06            | On 19/03/2027 | Spot Bond  | 9.98500   | 102.61138 | 9.98500   | 101.87438    |                | 0.00              |                | 0                | 1,500,000,000.00 |               |
| OML07            | On 19/03/2030 | Spot Bond  | 10.63500  | 102.69059 | 10.63500  | 102.17124    |                | 0.00              |                | 0                | 1,000,000,000.00 |               |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 |       | 37.89700  | 100.00000 | 37.61301     |                |                   |                          | 0.00           | 0                 | 0.00          |
| PBET01           | On 13/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 98.19000     |                |                   |                          | 0.00           | 0                 | 0.00          |
| PMM10            | On 14/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.78666    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PMM12/JIBAR      | On 25/11/2020 | Spot Bond  | 10.00000  |       | 107.81800 | 10.00000  | 107.73300    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PMM15            | On 04/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.82200    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PMM16            | On 02/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.49486    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PMM17            | On 06/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.42329    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PPC001           | On 28/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.07879    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PPC002           | On 31/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.06714    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PPC003           | On 31/10/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.29939    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PPC004           | On 30/06/2021 | Spot Bond  | 9.00000   |       | 105.63033 | 9.00000   | 106.36506    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.16422    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.19631    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.21075    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1B1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.24284    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1C1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.38074    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1D1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.41279    |                |                   |                          | 0.00           | 0                 | 0.00          |
| PTH01            | On 30/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.26589    |                |                   |                          | 0.00           | 0                 | 0.00          |
| R010P            | On 21/12/2025 | Spot Bond  | 7.45500   |       | 45.60154  | 7.45500   | 45.57404     |                |                   |                          | 0.00           | 0                 | 0.00          |
| R158             | On 15/09/2015 | Spot Bond  | 6.04500   |       | 103.84350 | 6.04500   | 103.79334    |                |                   | 2,237,778,399,597,000.00 | 70,186,666,600 | 10,932,386,000.00 |               |
| R158P            | On 15/09/2015 | Spot Bond  | 6.23000   |       | 97.19630  | 6.23000   | 97.14795     |                |                   |                          | 0.00           | 0                 | 0.00          |
| R159             | On 15/09/2016 | Spot Bond  | 6.33000   |       | 110.38853 | 6.33000   | 110.33248    |                |                   | 350,336,464,923,000.00   | 55,345,413,100 | 74,988,056,900.00 |               |
| R159P            | On 15/09/2016 | Spot Bond  | 6.16000   |       | 91.52733  | 6.16000   | 91.48207     |                |                   |                          | 0.00           | 0                 | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R186             | On 21/12/2026 | Spot Bond  | 7.60000   | 125.07980 |           | 7.63500      | 124.69512      |                   |            | 5,404,310,015,680,000.00 | 26,882,896,800   | 75,208,083,800.00 |
| R187P            | On 21/12/2026 | Spot Bond  | 7.37500   | 42.76818  |           | 7.37500      | 42.74266       |                   |            | 0.00                     | 0                | 0.00              |
| R188P            | On 21/12/2027 | Spot Bond  | 7.29500   | 40.17295  |           | 7.29500      | 40.14923       |                   |            | 0.00                     | 0                | 0.00              |
| R197             | On 07/12/2023 | Spot Bond  | 1.75000   | 285.00668 |           | 1.75000      | 285.01543      |                   |            | 3,710,000,000,000.00     | 2,120,000,000    | 18,211,494,800.00 |
| R202             | On 07/12/2033 | Spot Bond  | 1.70500   | 235.99455 |           | 1.70500      | 236.00268      |                   |            | 107,329,750,000,000.00   | 62,950,000,000   | 71,909,589,900.00 |
| R2023            | On 28/02/2023 | Spot Bond  | 7.37500   | 102.84144 |           | 7.40500      | 102.60077      |                   |            | 1,591,793,705,912,500.00 | 15,836,434,700   | 42,835,881,000.00 |
| R203             | On 15/09/2017 | Spot Bond  | 6.62500   | 103.96387 |           | 6.65500      | 103.83985      |                   |            | 7,677,410,584,837,500.00 | 58,854,427,900   | 89,424,431,900.00 |
| R2030            | On 31/01/2030 | Spot Bond  | 8.05500   | 100.79332 |           | 8.05500      | 100.72738      |                   |            | 5,816,137,024,548,000.00 | 22,053,013,600   | 32,579,268,700.00 |
| R2032            | On 31/03/2032 | Spot Bond  | 8.19000   | 100.52326 |           | 8.19000      | 100.45678      |                   |            | 3,326,390,205,957,000.00 | 06,152,650,300   | 30,408,186,700.00 |
| R2037            | On 31/01/2037 | Spot Bond  | 8.30500   | 103.29398 |           | 8.30500      | 103.22435      |                   |            | 5,477,838,993,401,500.00 | 59,583,262,300   | 74,778,166,900.00 |
| R204             | On 21/12/2018 | Spot Bond  | 6.89000   | 105.75437 |           | 6.92000      | 105.59584      |                   |            | 5,968,690,643,747,000.00 | 66,283,112,300   | 52,852,137,600.00 |
| R2044            | On 31/01/2044 | Spot Bond  | 8.35500   | 105.66407 |           | 8.35500      | 105.59241      |                   |            | 922,757,865,450,000.00   | 10,443,790,000   | 35,014,046,400.00 |
| R2048            | On 28/02/2048 | Spot Bond  | 8.34000   | 105.28344 |           | 8.34000      | 105.21333      |                   |            | 1,269,434,732,664,000.00 | 52,210,399,600   | 05,612,533,900.00 |
| R207             | On 15/01/2020 | Spot Bond  | 7.05000   | 102.26888 |           | 7.08500      | 102.06898      |                   |            | 3,350,549,110,650,000.00 | 75,255,193,000   | 81,455,493,000.00 |
| R208             | On 31/03/2021 | Spot Bond  | 7.16500   | 97.98561  |           | 7.20000      | 97.76247       |                   |            | 3,011,088,066,590,500.00 | 20,249,555,700   | 64,064,670,700.00 |
| R209             | On 31/03/2036 | Spot Bond  | 8.22000   | 80.43107  |           | 8.25000      | 80.12516       |                   |            | 4,636,804,260,912,000.00 | 64,088,109,600   | 20,877,248,200.00 |
| R210             | On 31/03/2028 | Spot Bond  | 1.72500   | 173.53513 |           | 1.72500      | 173.54082      |                   |            | 759,000,000,000.00       | 440,000,000      | 38,884,787,800.00 |
| R211             | On 31/01/2017 | Spot Bond  | 1.53500   | 130.08712 |           | 1.53500      | 130.09331      |                   |            | 39,603,000,000,000.00    | 25,800,000,000   | 35,250,488,000.00 |
| R212             | On 31/01/2022 | Spot Bond  | 1.67500   | 136.43332 |           | 1.67500      | 136.43823      |                   |            | 59,797,500,000,000.00    | 35,700,000,000   | 65,503,483,000.00 |
| R213             | On 28/02/2031 | Spot Bond  | 8.09000   | 90.90027  |           | 8.11000      | 90.67663       |                   |            | 5,419,711,345,712,000.00 | 69,927,236,800   | 79,658,241,700.00 |
| R214             | On 28/02/2041 | Spot Bond  | 8.28500   | 81.60360  |           | 8.28500      | 81.54961       |                   |            | 1,699,577,791,470,000.00 | 05,139,142,000   | 04,036,920,800.00 |
| R228C            | On 15/09/2015 | Spot Bond  | 6.23000   | 97.19630  |           | 6.23000      | 97.14795       |                   |            | 0.00                     | 0                | 0.00              |
| R229C            | On 15/03/2016 | Spot Bond  | 6.15000   | 94.35515  |           | 6.15000      | 94.30857       |                   |            | 0.00                     | 0                | 0.00              |
| R230C            | On 15/09/2016 | Spot Bond  | 6.16000   | 91.52733  |           | 6.16000      | 91.48207       |                   |            | 0.00                     | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R327C            | On 21/06/2015 | Spot Bond  | 6.30000 |       | 98.58763  |           | 6.30000      | 98.53733       |                   |            | 0.00          | 0                | 0.00          |
| R328C            | On 21/12/2015 | Spot Bond  | 6.17000 |       | 95.67243  |           | 6.17000      | 95.62453       |                   |            | 0.00          | 0                | 0.00          |
| R329C            | On 21/06/2016 | Spot Bond  | 6.15000 |       | 92.83138  |           | 6.15000      | 92.78505       |                   |            | 0.00          | 0                | 0.00          |
| R330C            | On 21/12/2016 | Spot Bond  | 6.21000 |       | 89.97144  |           | 6.21000      | 89.92611       |                   |            | 0.00          | 0                | 0.00          |
| R331C            | On 21/06/2017 | Spot Bond  | 6.63000 |       | 86.47436  |           | 6.63000      | 86.42789       |                   |            | 0.00          | 0                | 0.00          |
| R332C            | On 21/12/2017 | Spot Bond  | 6.68000 |       | 83.58930  |           | 6.68000      | 83.54404       |                   |            | 0.00          | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  | 6.92500 |       | 80.27134  |           | 6.92500      | 80.22631       |                   |            | 0.00          | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  | 6.90500 |       | 77.64089  |           | 6.90500      | 77.59747       |                   |            | 0.00          | 0                | 0.00          |
| R335C            | On 21/06/2019 | Spot Bond  | 6.88500 |       | 75.11117  |           | 6.88500      | 75.06928       |                   |            | 0.00          | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  | 6.87500 |       | 72.64472  |           | 6.87500      | 72.60426       |                   |            | 0.00          | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  | 7.04500 |       | 69.62993  |           | 7.04500      | 69.59021       |                   |            | 0.00          | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  | 7.02500 |       | 67.33515  |           | 7.02500      | 67.29685       |                   |            | 0.00          | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  | 7.12000 |       | 64.67959  |           | 7.12000      | 64.64231       |                   |            | 0.00          | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  | 7.09000 |       | 62.57801  |           | 7.09000      | 62.54208       |                   |            | 0.00          | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  | 7.06000 |       | 60.56227  |           | 7.06000      | 60.52765       |                   |            | 0.00          | 0                | 0.00          |
| R342C            | On 21/12/2022 | Spot Bond  | 7.03000 |       | 58.62847  |           | 7.03000      | 58.59509       |                   |            | 0.00          | 0                | 0.00          |
| R343C            | On 21/06/2023 | Spot Bond  | 6.99000 |       | 56.81804  |           | 6.99000      | 56.78587       |                   |            | 0.00          | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  | 6.95000 |       | 55.08483  |           | 6.95000      | 55.05382       |                   |            | 0.00          | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  | 7.57500 |       | 50.35310  |           | 7.57500      | 50.32226       |                   |            | 0.00          | 0                | 0.00          |
| R346C            | On 21/12/2024 | Spot Bond  | 7.53500 |       | 48.69783  |           | 7.53500      | 48.66815       |                   |            | 0.00          | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  | 7.49500 |       | 47.11516  |           | 7.49500      | 47.08660       |                   |            | 0.00          | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  | 7.45500 |       | 45.60154  |           | 7.45500      | 45.57404       |                   |            | 0.00          | 0                | 0.00          |
| R349C            | On 21/06/2026 | Spot Bond  | 7.41500 |       | 44.15361  |           | 7.41500      | 44.12712       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| R350C            | On 21/12/2026 | Spot Bond  | 7.37500   | 42.76818  |           | 7.37500      | 42.74266       |                   |            | 0.00          | 0                | 0.00           |
| R351C            | On 21/06/2027 | Spot Bond  | 7.33500   | 41.44224  |           | 7.33500      | 41.41765       |                   |            | 0.00          | 0                | 0.00           |
| R352C            | On 21/12/2027 | Spot Bond  | 7.29500   | 40.17295  |           | 7.29500      | 40.14923       |                   |            | 0.00          | 0                | 0.00           |
| RCSB03           | On 15/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.69395      |                   |            | 0.00          | 0                | 0.00           |
| RCSB04           | On 25/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.00156      |                   |            | 0.00          | 0                | 0.00           |
| RCSB05           | On 12/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 104.21399      |                   |            | 0.00          | 0                | 0.00           |
| RCSB06           | On 17/01/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.94799      |                   |            | 0.00          | 0                | 0.00           |
| RCSB07           | On 10/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.40890      |                   |            | 0.00          | 0                | 0.00           |
| RCSB1U           | On 30/04/2017 | Spot Bond  | 100.00000 | 22.63183  |           | 100.00000    | 22.46223       |                   |            | 0.00          | 0                | 0.00           |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 | 15.76887  |           | 100.00000    | 15.65201       |                   |            | 0.00          | 0                | 0.00           |
| RCSB3U           | On 17/03/2017 | Spot Bond  | 100.00000 | 29.16722  |           | 100.00000    | 28.95576       |                   |            | 0.00          | 0                | 0.00           |
| RCSB4U           | On 07/11/2015 | Spot Bond  | 100.00000 | 62.30153  |           | 100.00000    | 61.83467       |                   |            | 0.00          | 0                | 0.00           |
| RCSB5U           | On 10/12/2016 | Spot Bond  | 100.00000 | 28.80225  |           | 100.00000    | 28.59344       |                   |            | 0.00          | 0                | 0.00           |
| RDF01U           | On 04/09/2017 | Spot Bond  | 100.00000 | 21.14212  |           | 100.00000    | 21.62655       |                   |            | 0.00          | 0                | 0.00           |
| RDF02U           | On 04/12/2020 | Spot Bond  | 100.00000 | 7.87962   |           | 100.00000    | 7.80650        |                   |            | 0.00          | 0                | 0.00           |
| RDF03U           | On 04/04/2018 | Spot Bond  | 100.00000 | 12.78549  |           | 100.00000    | 13.32217       |                   |            | 0.00          | 0                | 0.00           |
| RDF04U           | On 04/10/2018 | Spot Bond  | 100.00000 | 10.83959  |           | 100.00000    | 11.39128       |                   |            | 0.00          | 0                | 0.00           |
| RDF05U           | On 04/12/2019 | Spot Bond  | 100.00000 | 8.93983   |           | 100.00000    | 9.51025        |                   |            | 0.00          | 0                | 0.00           |
| RDFB01           | On 30/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94846       |                   |            | 0.00          | 0                | 100,000,000.00 |
| RDFB02           | On 11/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.34196      |                   |            | 0.00          | 0                | 0.00           |
| RDFB03           | On 22/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.36618      |                   |            | 0.00          | 0                | 0.00           |
| RDFB04           | On 27/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.59772      |                   |            | 0.00          | 0                | 0.00           |
| RDFB05           | On 27/11/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62797      |                   |            | 0.00          | 0                | 0.00           |
| RDFC17           | On 26/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.34240      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RDFC18           | On 25/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.58350      |                   |            | 0.00          | 0                | 0.00          |
| RDFC19           | On 26/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.51326      |                   |            | 0.00          | 0                | 0.00          |
| RDFC21           | On 28/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.05856      |                   |            | 0.00          | 0                | 0.00          |
| RDFC22           | On 24/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.05824      |                   |            | 0.00          | 0                | 0.00          |
| RES01U           | On 02/03/2018 | Spot Bond  |     | 100.00000 | 16.62893  |           | 100.00000    | 16.50837       |                   |            | 0.00          | 0                | 0.00          |
| RES02U           | On 02/03/2019 | Spot Bond  |     | 100.00000 | 11.66520  |           | 100.00000    | 11.58062       |                   |            | 0.00          | 0                | 0.00          |
| RES03U           | On 02/03/2020 | Spot Bond  |     | 100.00000 | 9.66475   |           | 100.00000    | 9.59469        |                   |            | 0.00          | 0                | 0.00          |
| RES04U           | On 02/03/2021 | Spot Bond  |     | 100.00000 | 8.93063   |           | 100.00000    | 8.86588        |                   |            | 0.00          | 0                | 0.00          |
| RES12            | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.90849      |                   |            | 0.00          | 0                | 0.00          |
| RES15            | On 12/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.51649      |                   |            | 0.00          | 0                | 0.00          |
| RES18            | On 05/02/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.07691      |                   |            | 0.00          | 0                | 0.00          |
| RES24            | On 09/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.37992      |                   |            | 0.00          | 0                | 0.00          |
| RES27            | On 21/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.51157      |                   |            | 0.00          | 0                | 0.00          |
| RES29            | On 28/11/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.52467      |                   |            | 0.00          | 0                | 0.00          |
| RES30            | On 07/03/2021 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39269      |                   |            | 0.00          | 0                | 0.00          |
| RES31            | On 02/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.88493       |                   |            | 0.00          | 0                | 0.00          |
| RES32            | On 20/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.39503      |                   |            | 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          |
| RP005            | On 31/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 84.79328       |                   |            | 0.00          | 0                | 0.00          |
| RP006            | On 30/04/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 83.64385       |                   |            | 0.00          | 0                | 0.00          |
| RP007            | On 30/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 90.07255       |                   |            | 0.00          | 0                | 0.00          |
| RP008            | On 30/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 88.98362       |                   |            | 0.00          | 0                | 0.00          |
| RP013            | On 27/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.99926       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| RP014            | On 27/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 81.44136       |                   |            | 0.00          | 0                | 0.00             |
| RP016            | On 10/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 93.76045       |                   |            | 0.00          | 0                | 0.00             |
| RP018            | On 12/02/2020 | Spot Bond  | 12.35000  | 103.75787 |           | 12.35000     | 103.65489      |                   |            | 0.00          | 0                | 0.00             |
| RP020            | On 12/02/2020 | Spot Bond  | 100.00000 | 15.27734  |           | 100.00000    | 15.16285       |                   |            | 0.00          | 0                | 0.00             |
| RP026            | On 13/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58438      |                   |            | 0.00          | 0                | 0.00             |
| RPP01U           | On 31/08/2018 | Spot Bond  | 100.00000 | 5.91723   |           | 100.00000    | 5.87386        |                   |            | 0.00          | 0                | 0.00             |
| RPP04U           | On 07/10/2016 | Spot Bond  | 100.00000 | 25.69956  |           | 100.00000    | 25.50911       |                   |            | 0.00          | 0                | 0.00             |
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 | 59.21405  |           | 100.00000    | 58.77034       |                   |            | 0.00          | 0                | 0.00             |
| RPP08U           | On 30/04/2020 | Spot Bond  | 100.00000 | 14.67213  |           | 100.00000    | 14.61827       |                   |            | 0.00          | 0                | 0.00             |
| RPP09U           | On 21/11/2016 | Spot Bond  | 100.00000 | 31.63086  |           | 100.00000    | 31.39383       |                   |            | 0.00          | 0                | 0.00             |
| RPS001           | On 16/11/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 105.82180      |                   |            | 0.00          | 0                | 0.00             |
| RPS002           | On 30/04/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 79.17423       |                   |            | 0.00          | 0                | 0.00             |
| RW21             | On 21/04/2021 | Spot Bond  | 8.50000   | 111.22304 |           | 8.50000      | 111.14677      |                   |            | 0.00          | 0                | 760,000,000.00   |
| RW23             | On 10/12/2023 | Spot Bond  | 8.65500   | 108.00087 |           | 8.65500      | 107.92547      |                   |            | 0.00          | 0                | 0.00             |
| RW28             | On 10/12/2028 | Spot Bond  | 9.34000   | 92.15764  |           | 9.34000      | 109.89984      |                   |            | 0.00          | 0                | 0.00             |
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.72308       |                   |            | 0.00          | 0                | 0.00             |
| SBK12            | On 24/11/2016 | Spot Bond  | 7.53000   | 108.76707 |           | 7.53000      | 108.70046      |                   |            | 0.00          | 0                | 1,150,000,000.00 |
| SBK12/R157       | On 25/11/2020 | Spot Bond  | 10.00000  | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00             |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.63460      |                   |            | 0.00          | 0                | 0.00             |
| SBK14            | On 01/12/2017 | Spot Bond  | 8.79500   | 105.15587 |           | 8.79500      | 105.08131      |                   |            | 0.00          | 0                | 2,830,000,000.00 |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.25240      |                   |            | 0.00          | 0                | 0.00             |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.42552      |                   |            | 0.00          | 0                | 340,000,000.00   |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.72038      |                   |            | 0.00          | 200,000,000      | 270,000,000.00   |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.39583      |                   |            | 0.00          | 0                | 177,200,000.00   |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.37160    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBK20            | On 02/12/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.66024    |                |                   |                       | 0.00          | 0                | 60,000,000.00    |
| SBK21            | On 28/01/2025 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.49949    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  | 6.94500   | 103.72947 | 6.94500   | 103.67090    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBK9             | On 10/04/2018 | Spot Bond  | 8.42000   | 103.88868 | 8.42000   | 103.81808    |                |                   |                       | 0.00          | 0                | 2,370,000,000.00 |
| SBN27            | On 15/09/2015 | Spot Bond  | 7.53500   | 103.15125 | 7.53500   | 103.08956    |                |                   | 15,070,000,000,000.00 | 2,000,000,000 | 2,100,000,000.00 |                  |
| SBN29            | On 15/09/2015 | Spot Bond  | 7.96000   | 102.95548 | 7.96000   | 102.89057    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  | 7.29500   | 103.26213 | 7.29500   | 103.20228    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  | 8.05500   | 100.75752 | 8.05500   | 100.69268    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  | 7.44000   | 103.19511 | 7.44000   | 103.13415    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  | 7.69000   | 103.07976 | 7.69000   | 103.01690    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.22799    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN51            | On 03/10/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.77573     |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS13            | On 22/09/2017 | Spot Bond  | 7.70500   | 102.83991 | 7.70500   | 102.77654    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS15            | On 26/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.68291    |                |                   |                       | 0.00          | 800,000,000      | 400,000,000.00   |
| SBS16            | On 22/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.08367    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS18            | On 23/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.28981    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS19            | On 23/06/2021 | Spot Bond  | 8.96000   | 108.41677 | 8.96000   | 108.33848    |                |                   |                       | 0.00          | 0                | 2,510,000,000.00 |
| SBS20            | On 15/05/2026 | Spot Bond  | 9.53500   | 107.21096 | 9.53500   | 107.12824    |                |                   |                       | 0.00          | 0                | 250,000,000.00   |
| SBS21            | On 15/05/2026 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.89470    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS22            | On 24/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.71112    |                |                   |                       | 0.00          | 0                | 1,500,000,000.00 |
| SBS23            | On 23/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.84182    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS24            | On 24/05/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.86881    |                |                   |                       | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| SBS25            | On 24/05/2019 | Spot Bond  | 8.50000   | 104.33978 |           | 8.50000      | 104.26783      |                   |            | 0.00               | 0                | 330,000,000.00   |
| SBS26U           | On 28/02/2017 | Spot Bond  | 100.00000 | 21.12620  |           | 100.00000    | 20.98470       |                   |            | 0.00               | 0                | 0.00             |
| SBS27            | On 20/02/2024 | Spot Bond  | 8.94500   | 108.21006 |           | 8.94500      | 108.13162      |                   |            | 0.00               | 0                | 2,500,000,000.00 |
| SBS28            | On 23/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.97596      |                   |            | 0.00               | 0                | 0.00             |
| SBS29            | On 12/06/2019 | Spot Bond  | 8.45500   | 103.37366 |           | 8.45500      | 103.30312      |                   |            | 0.00               | 0                | 0.00             |
| SBS3             | On 25/05/2026 | Spot Bond  | 9.54500   | 93.70000  |           | 9.54500      | 93.62762       |                   |            | 0.00               | 0                | 0.00             |
| SBS30            | On 12/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.76550       |                   |            | 0.00               | 0                | 0.00             |
| SBS31            | On 27/06/2027 | Spot Bond  | 9.28500   | 106.48244 |           | 9.28500      | 106.40281      |                   |            | 0.00               | 0                | 0.00             |
| SBS32            | On 19/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15950      |                   |            | 0.00               | 0                | 0.00             |
| SBS33            | On 19/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16379      |                   |            | 0.00               | 0                | 0.00             |
| SBS34            | On 19/09/2024 | Spot Bond  | 9.43500   | 104.39981 |           | 9.43500      | 104.32138      |                   |            | 0.00               | 0                | 1,450,000,000.00 |
| SBS35            | On 29/01/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14856      |                   |            | 0.00               | 0                | 0.00             |
| SBS36            | On 29/01/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17957      |                   |            | 0.00               | 0                | 0.00             |
| SBS37            | On 29/01/2020 | Spot Bond  | 8.48500   | 99.31499  |           | 8.48500      | 99.24662       |                   |            | 0.00               | 0                | 0.00             |
| SBS38            | On 29/01/2025 | Spot Bond  | 9.55500   | 98.56011  |           | 9.55500      | 98.48390       |                   |            | 0.00               | 0                | 0.00             |
| SBS39            | On 29/01/2030 | Spot Bond  | 10.16000  | 98.17191  |           | 10.16000     | 98.09133       |                   |            | 0.00               | 0                | 60,000,000.00    |
| SBS4             | On 16/11/2021 | Spot Bond  | 8.90000   | 101.68698 |           | 8.90000      | 101.61363      |                   |            | 0.00               | 0                | 80,800,000.00    |
| SBS9             | On 07/07/2016 | Spot Bond  | 7.33000   | 107.44929 |           | 7.33000      | 107.38521      |                   |            | 0.00               | 0                | 330,000,000.00   |
| SBSI11           | On 07/12/2023 | Spot Bond  | 2.36000   | 126.24274 |           | 2.36000      | 272.95951      |                   |            | 0.00               | 0                | 0.00             |
| SBSI12           | On 31/01/2017 | Spot Bond  | 2.18000   | 100.97310 |           | 2.18000      | 128.59587      |                   |            | 872,000,000,000.00 | 400,000,000      | 400,000,000.00   |
| SCM10U           | On 15/09/2017 | Spot Bond  | 100.00000 | 22.22699  |           | 100.00000    | 22.06584       |                   |            | 0.00               | 0                | 0.00             |
| SF2A2U           | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00               | 0                | 0.00             |
| SF2BU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00               | 0                | 0.00             |
| SF2CU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00               | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SF2DU            | On 11/02/2045 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| SGI002           | On 10/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.46139      |                   |            | 0.00          | 0                | 0.00           |
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 |       | 21.74856  |           | 100.00000    | 21.59088       |                   |            | 0.00          | 0                | 0.00           |
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   |       | 165.08687 |           | 0.00000      | 82.63494       |                   |            | 0.00          | 0                | 0.00           |
| SHI05            | On 31/01/2017 | Spot Bond  | 2.80500   |       | 113.36939 |           | 2.80500      | 127.16598      |                   |            | 0.00          | 0                | 0.00           |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   |       | 99.92974  |           | 6.50000      | 103.12307      |                   |            | 0.00          | 0                | 0.00           |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.37306      |                   |            | 0.00          | 0                | 0.00           |
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.94041       |                   |            | 0.00          | 0                | 0.00           |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.52357      |                   |            | 0.00          | 0                | 0.00           |
| SHS05            | On 29/06/2017 | Spot Bond  | 8.68500   |       | 102.29456 |           | 8.68500      | 102.22291      |                   |            | 0.00          | 0                | 260,400,000.00 |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.06604      |                   |            | 0.00          | 0                | 0.00           |
| SHS07            | On 10/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.77647      |                   |            | 0.00          | 0                | 0.00           |
| SHS08            | On 21/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.08295      |                   |            | 0.00          | 0                | 0.00           |
| SHS11U           | On 19/11/2016 | Spot Bond  | 100.00000 |       | 23.12576  |           | 100.00000    | 22.95247       |                   |            | 0.00          | 0                | 0.00           |
| SHS11U/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  |       | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00          | 0                | 0.00           |
| SHS12            | On 12/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.32051      |                   |            | 0.00          | 0                | 0.00           |
| SHS13U           | On 21/05/2015 | Spot Bond  | 100.00000 |       | 89.51399  |           | 100.00000    | 88.87460       |                   |            | 0.00          | 0                | 0.00           |
| SHS14            | On 17/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.28400      |                   |            | 0.00          | 0                | 0.00           |
| SHS16U           | On 29/06/2016 | Spot Bond  | 100.00000 |       | 32.84757  |           | 100.00000    | 40.75739       |                   |            | 0.00          | 0                | 0.00           |
| SHS17U           | On 30/09/2016 | Spot Bond  | 100.00000 |       | 39.87778  |           | 100.00000    | 33.76514       |                   |            | 0.00          | 0                | 0.00           |
| SHS18U           | On 30/11/2016 | Spot Bond  | 100.00000 |       | 29.56872  |           | 100.00000    | 29.35199       |                   |            | 0.00          | 0                | 0.00           |
| SHS19            | On 10/09/2017 | Spot Bond  | 8.99500   |       | 103.04892 |           | 8.99500      | 102.97504      |                   |            | 0.00          | 0                | 0.00           |
| SHS20            | On 19/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.52795      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SHS21            | On 06/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.99503      |                   |            | 0.00          | 0                | 0.00             |
| SHS22            | On 23/02/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.71653      |                   |            | 0.00          | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 7.58000   | 103.78291 |           | 7.58000      | 103.71894      |                   |            | 0.00          | 0                | 2,140,000,000.00 |
| SLI3             | On 15/08/2023 | Spot Bond  | 8.52000   | 102.07985 |           | 8.52000      | 101.46618      |                   |            | 0.00          | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  | 8.05500   | 100.75752 |           | 8.05500      | 100.69268      |                   |            | 0.00          | 0                | 3,290,000,000.00 |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.66614      |                   |            | 0.00          | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.77149      |                   |            | 0.00          | 0                | 0.00             |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10578      |                   |            | 0.00          | 0                | 0.00             |
| SPDA5            | On 21/08/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.63607      |                   |            | 0.00          | 0                | 0.00             |
| SPDA6            | On 21/08/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.65323      |                   |            | 0.00          | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55367      |                   |            | 0.00          | 0                | 0.00             |
| SSA01            | On 28/06/2016 | Spot Bond  | 7.75500   | 104.59996 |           | 7.75500      | 104.53439      |                   |            | 0.00          | 0                | 0.00             |
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.39106      |                   |            | 0.00          | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.65633      |                   |            | 0.00          | 0                | 0.00             |
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.47458      |                   |            | 0.00          | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  | 8.75000   | 100.87896 |           | 8.75000      | 100.80779      |                   |            | 0.00          | 0                | 441,600,000.00   |
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56005      |                   |            | 0.00          | 0                | 0.00             |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.02073      |                   |            | 0.00          | 0                | 0.00             |
| SSN003           | On 25/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32281      |                   |            | 0.00          | 0                | 0.00             |
| SSN004           | On 31/03/2021 | Spot Bond  | 8.69000   | 91.05475  |           | 8.69000      | 90.99093       |                   |            | 0.00          | 0                | 0.00             |
| SSN005           | On 31/03/2021 | Spot Bond  | 8.69000   | 91.05475  |           | 8.69000      | 90.99093       |                   |            | 0.00          | 0                | 0.00             |
| SSN007           | On 15/01/2020 | Spot Bond  | 8.44500   | 96.83049  |           | 8.44500      | 96.76414       |                   |            | 0.00          | 0                | 0.00             |
| SSN008           | On 18/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.19891      |                   |            | 0.00          | 0                | 0.00             |
| SSN009           | On 15/09/2017 | Spot Bond  | 7.53500   | 101.90876 |           | 7.53500      | 101.84732      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| SSN011           | On 31/01/2025 | Spot Bond  |     | 2.49500 | 109.70188 |           | 2.49500      | 110.11681      |                   |                       | 0.00          | 0                | 0.00             |
| SSN012           | On 21/12/2018 | Spot Bond  |     | 8.17000 | 101.61892 |           | 8.17000      | 101.55188      |                   |                       | 0.00          | 0                | 0.00             |
| SSN015           | On 26/08/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.60252      |                   |                       | 0.00          | 0                | 0.00             |
| SSN017           | On 21/12/2026 | Spot Bond  |     | 9.63500 | 108.82519 |           | 9.63500      | 108.74081      |                   | 26,014,500,000,000.00 |               | 2,700,000,000    | 2,700,000,000.00 |
| SSN018           | On 02/09/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.49936      |                   |                       | 0.00          | 0                | 0.00             |
| SSN021           | On 28/02/2031 | Spot Bond  |     | 9.95000 | 77.23046  |           | 9.95000      | 77.16935       |                   |                       | 0.00          | 0                | 2,500,000,000.00 |
| SSN024           | On 21/01/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.40720      |                   |                       | 0.00          | 0                | 0.00             |
| SSN026           | On 16/01/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.42863      |                   |                       | 0.00          | 0                | 0.00             |
| SSN027           | On 25/09/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.04076      |                   |                       | 0.00          | 0                | 0.00             |
| SSN028           | On 16/10/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.59595      |                   |                       | 0.00          | 0                | 0.00             |
| SSN029           | On 07/12/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| SSN030           | On 24/05/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.65785      |                   |                       | 0.00          | 0                | 0.00             |
| SSN031           | On 16/02/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| SSN032           | On 20/12/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.14016      |                   |                       | 0.00          | 0                | 0.00             |
| SSN033           | On 17/03/2020 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.21818      |                   |                       | 0.00          | 0                | 0.00             |
| SY1218           | On 21/04/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| SY1220           | On 29/04/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.42236       |                   |                       | 0.00          | 0                | 0.00             |
| SY1221           | On 29/04/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.42395       |                   |                       | 0.00          | 0                | 0.00             |
| SY1222           | On 05/05/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.31668       |                   |                       | 0.00          | 0                | 0.00             |
| SY1224           | On 14/05/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.15869       |                   |                       | 0.00          | 0                | 0.00             |
| SY1225           | On 18/05/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.12318       |                   |                       | 0.00          | 20,400,000,000   | 5,100,000,000.00 |
| SY1226           | On 19/05/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.07344       |                   |                       | 0.00          | 0                | 0.00             |
| SY1228           | On 22/05/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.02242       |                   |                       | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SY1229           | On 29/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.89539       |                   |            | 0.00          | 0                | 0.00           |
| SY1230           | On 09/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.70628       |                   |            | 0.00          | 0                | 0.00           |
| SY1231           | On 10/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.68432       |                   |            | 0.00          | 0                | 0.00           |
| SY1232           | On 17/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.56805       |                   |            | 0.00          | 0                | 0.00           |
| SY1233           | On 22/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.55119       |                   |            | 0.00          | 0                | 0.00           |
| SZ18             | On 30/09/2015 | Spot Bond  | 6.50500   | 102.88498 |           | 6.50500      | 102.83071      |                   |            | 0.00          | 0                | 280,000,000.00 |
| SZ25             | On 30/09/2025 | Spot Bond  | 8.28500   | 104.92684 |           | 8.28500      | 104.85666      |                   |            | 0.00          | 0                | 0.00           |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 | 59.20510  |           | 100.00000    | 58.76145       |                   |            | 0.00          | 0                | 0.00           |
| TFS110           | On 18/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.29041      |                   |            | 0.00          | 0                | 0.00           |
| TFS112           | On 02/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.01844      |                   |            | 0.00          | 0                | 0.00           |
| TFS117           | On 02/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.50200      |                   |            | 0.00          | 0                | 0.00           |
| TFS122           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.13141      |                   |            | 0.00          | 0                | 0.00           |
| TFS123           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.13799      |                   |            | 0.00          | 0                | 0.00           |
| TFS131           | On 21/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.65843      |                   |            | 0.00          | 0                | 0.00           |
| TFS132           | On 29/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.80969       |                   |            | 0.00          | 0                | 0.00           |
| TFS133           | On 28/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.07803      |                   |            | 0.00          | 0                | 0.00           |
| TFS83            | On 28/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11333      |                   |            | 0.00          | 0                | 0.00           |
| TFS84            | On 28/07/2016 | Spot Bond  | 7.58000   | 102.84152 |           | 7.58000      | 102.77814      |                   |            | 0.00          | 0                | 0.00           |
| TH10A1           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36445      |                   |            | 0.00          | 0                | 0.00           |
| TH10A2           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40080      |                   |            | 0.00          | 0                | 0.00           |
| TH10A3           | On 18/07/2017 | Spot Bond  | 7.83000   | 101.51783 |           | 7.83000      | 101.45323      |                   |            | 0.00          | 0                | 0.00           |
| TH10A4           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.34445      |                   |            | 0.00          | 0                | 0.00           |
| TH10A5           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.38989      |                   |            | 0.00          | 0                | 0.00           |
| TH10A6           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45885      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TH10A7           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.34445      |                   |            | 0.00          | 0                | 0.00             |
| TH10A8           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.38989      |                   |            | 0.00          | 0                | 0.00             |
| TH10A9           | On 18/07/2017 | Spot Bond  | 7.16000 |       | 85.03793  |           | 7.16000      | 101.33023      |                   |            | 0.00          | 0                | 0.00             |
| TH10B1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.47892      |                   |            | 0.00          | 0                | 0.00             |
| TH10B2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.47166      |                   |            | 0.00          | 0                | 0.00             |
| TH10C1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.64591      |                   |            | 0.00          | 0                | 0.00             |
| TH10C2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.62233      |                   |            | 0.00          | 0                | 0.00             |
| TH10D1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.33355      |                   |            | 0.00          | 0                | 0.00             |
| TH10D2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.25230      |                   |            | 0.00          | 0                | 0.00             |
| TH11A1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.34264      |                   |            | 0.00          | 0                | 0.00             |
| TH11A2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.40080      |                   |            | 0.00          | 0                | 0.00             |
| TH11A3           | On 18/07/2018 | Spot Bond  | 8.73000 |       | 101.69004 |           | 8.73000      | 101.61806      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| TH11A4           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.06526      |                   |            | 0.00          | 0                | 0.00             |
| TH11A5           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.38989      |                   |            | 0.00          | 0                | 0.00             |
| TH11A6           | On 18/07/2041 | Spot Bond  | 8.39000 |       | 99.60940  |           | 8.39000      | 100.98092      |                   |            | 0.00          | 0                | 0.00             |
| TH11A7           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.88121      |                   |            | 0.00          | 0                | 0.00             |
| TH11A8           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.40737      |                   |            | 0.00          | 0                | 0.00             |
| TH11B1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.48255      |                   |            | 0.00          | 0                | 0.00             |
| TH11B2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.46258      |                   |            | 0.00          | 0                | 0.00             |
| TH11B3           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.47314      |                   |            | 0.00          | 0                | 0.00             |
| TH11C1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.64228      |                   |            | 0.00          | 0                | 0.00             |
| TH11C2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.63503      |                   |            | 0.00          | 0                | 0.00             |
| TH11C3           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.59002      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11D1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.20714      |                   |            | 0.00          | 0                | 0.00          |
| TH11D2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.21436      |                   |            | 0.00          | 0                | 0.00          |
| TH11D3           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.20108      |                   |            | 0.00          | 0                | 0.00          |
| TH12A1           | On 21/08/2048 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64037      |                   |            | 0.00          | 0                | 0.00          |
| TH12A2           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.66179      |                   |            | 0.00          | 0                | 0.00          |
| TH12A3           | On 21/08/2019 | Spot Bond  |     | 8.68500   | 102.32614 |           | 8.68500      | 102.59119      |                   |            | 0.00          | 0                | 0.00          |
| TH12A4           | On 21/02/2048 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64893      |                   |            | 0.00          | 0                | 0.00          |
| TH12A5           | On 21/02/2048 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67893      |                   |            | 0.00          | 0                | 0.00          |
| TH12A6           | On 21/08/2019 | Spot Bond  |     | 8.59500   | 100.66038 |           | 8.59500      | 100.59021      |                   |            | 0.00          | 0                | 0.00          |
| TH12A7           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.92722      |                   |            | 0.00          | 0                | 0.00          |
| TH12A8           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.97650      |                   |            | 0.00          | 0                | 0.00          |
| TH12A9           | On 21/02/2048 | Spot Bond  |     | 8.70500   | 97.67810  |           | 8.70500      | 99.56069       |                   |            | 0.00          | 0                | 0.00          |
| TH12B1           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71743      |                   |            | 0.00          | 0                | 0.00          |
| TH12B2           | On 21/02/2048 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71743      |                   |            | 0.00          | 0                | 0.00          |
| TH12B3           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.03186      |                   |            | 0.00          | 0                | 0.00          |
| TH12C1           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78577      |                   |            | 0.00          | 0                | 0.00          |
| TH12C2           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78577      |                   |            | 0.00          | 0                | 0.00          |
| TH12C3           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.13008      |                   |            | 0.00          | 0                | 0.00          |
| TH12D1           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.06171      |                   |            | 0.00          | 0                | 0.00          |
| TH12D2           | On 21/02/2048 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.06171      |                   |            | 0.00          | 0                | 0.00          |
| TH12D3           | On 21/08/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.52675      |                   |            | 0.00          | 0                | 0.00          |
| TH9A10           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.40921      |                   |            | 0.00          | 0                | 0.00          |
| THE8A1           | On 18/04/2036 | Spot Bond  |     | 101.06155 | 6.89184   |           | 101.06155    | 6.84028        |                   |            | 0.00          | 0                | 0.00          |
| THE8A2           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| THE8A3           | On 18/04/2036 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| THE8B1           | On 18/04/2036 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| THE8C1           | On 18/04/2036 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| THE8D1           | On 18/04/2036 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| THE9A1           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.61687      |                   |            | 0.00          | 0                | 0.00           |
| THE9A2           | On 18/01/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.38180      |                   |            | 0.00          | 0                | 0.00           |
| THE9A3           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.83418      |                   |            | 0.00          | 0                | 0.00           |
| THE9A5           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.38180      |                   |            | 0.00          | 0                | 0.00           |
| THE9A6           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.40007      |                   |            | 0.00          | 0                | 0.00           |
| THE9A7           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.40921      |                   |            | 0.00          | 0                | 0.00           |
| THE9A8           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.37084      |                   |            | 0.00          | 0                | 0.00           |
| THE9A9           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.40007      |                   |            | 0.00          | 0                | 0.00           |
| THE9B1           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.50055      |                   |            | 0.00          | 0                | 0.00           |
| THE9B2           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.50055      |                   |            | 0.00          | 0                | 0.00           |
| THE9B3           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.50055      |                   |            | 0.00          | 0                | 0.00           |
| THE9C1           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.64664      |                   |            | 0.00          | 0                | 0.00           |
| THE9C2           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.68315      |                   |            | 0.00          | 0                | 0.00           |
| THE9C3           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.63751      |                   |            | 0.00          | 0                | 0.00           |
| THE9D1           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.36691      |                   |            | 0.00          | 0                | 0.00           |
| THE9D2           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.41244      |                   |            | 0.00          | 0                | 0.00           |
| THE9D3           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.39423      |                   |            | 0.00          | 0                | 0.00           |
| TL15             | On 29/04/2015 | Spot Bond  |     | 6.59500 | 105.37879 |           | 6.59500      | 105.32201      |                   |            | 0.00          | 0                | 550,000,000.00 |
| TL20             | On 22/02/2020 | Spot Bond  |     | 9.03500 | 88.96136  |           | 9.03500      | 88.86714       |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|-------------------|
| TL20/R207        | On 25/11/2020 | Spot Bond  | 10.00000  | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00               | 0                | 0.00              |
| TN17             | On 14/11/2017 | Spot Bond  | 7.61500   | 107.28279 |           | 7.61500      | 107.21636      |                   |            | 0.00               | 0                | 30,050,000,000.00 |
| TN20             | On 17/09/2020 | Spot Bond  | 8.85000   | 107.39255 |           | 8.85000      | 107.31677      |                   |            | 0.00               | 0                | 21,370,000,000.00 |
| TN20U            | On 14/04/2020 | Spot Bond  | 100.00000 | 1.11083   |           | 100.00000    | 1.10260        |                   |            | 0.00               | 0                | 0.00              |
| TN23             | On 06/11/2023 | Spot Bond  | 9.11000   | 114.20664 |           | 9.11000      | 114.12235      |                   |            | 0.00               | 0                | 11,500,000,000.00 |
| TN25             | On 19/08/2025 | Spot Bond  | 9.34500   | 102.02186 |           | 9.34500      | 101.94467      |                   |            | 0.00               | 0                | 16,130,000,000.00 |
| TN27             | On 14/11/2027 | Spot Bond  | 9.38500   | 99.78024  |           | 9.38500      | 99.70443       |                   |            | 469,250,000,000.00 | 50,000,000       | 9,595,000,000.00  |
| TN30             | On 09/10/2030 | Spot Bond  | 9.77500   | 105.45043 |           | 9.77500      | 110.59965      |                   |            | 0.00               | 0                | 23,500,000,000.00 |
| TN40             | On 09/10/2040 | Spot Bond  | 10.19500  | 104.72615 |           | 10.19500     | 109.99631      |                   |            | 0.00               | 0                | 2,500,000,000.00  |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.34052      |                   |            | 0.00               | 0                | 0.00              |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.68679      |                   |            | 0.00               | 0                | 9,000,000.00      |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.81027      |                   |            | 0.00               | 0                | 0.00              |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.83042      |                   |            | 0.00               | 0                | 0.00              |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.83247      |                   |            | 0.00               | 0                | 0.00              |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.93175      |                   |            | 0.00               | 0                | 0.00              |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13752      |                   |            | 0.00               | 0                | 0.00              |
| TORQ7            | On 15/08/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.83147      |                   |            | 0.00               | 0                | 0.00              |
| TPDA01           | On 05/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.81101       |                   |            | 0.00               | 0                | 0.00              |
| TPDA01/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 107.81800 |           | 10.00000     | 107.73300      |                   |            | 0.00               | 0                | 0.00              |
| TPDA02           | On 05/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.79331       |                   |            | 0.00               | 0                | 0.00              |
| TPDA03           | On 05/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.78889       |                   |            | 0.00               | 0                | 0.00              |
| TPDA04           | On 10/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.41486      |                   |            | 0.00               | 0                | 0.00              |
| TPDA05           | On 10/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.50687      |                   |            | 0.00               | 0                | 1,100,000,000.00  |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  | 99.97323  |           | 10.00000     | 99.89298       |                   |            | 0.00               | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   | 99.97390  |           | 9.75000      | 99.89564       |                   |            | 0.00          | 0                | 0.00             |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 | 9.97421   |           | 100.00000    | 9.89725        |                   |            | 0.00          | 0                | 0.00             |
| TRAA1            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.21437      |                   |            | 0.00          | 0                | 0.00             |
| TRAA2            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.22702      |                   |            | 0.00          | 0                | 0.00             |
| TRAB1            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.23402      |                   |            | 0.00          | 0                | 0.00             |
| TRAC1            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.23542      |                   |            | 0.00          | 0                | 0.00             |
| TRAD1            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.27433      |                   |            | 0.00          | 0                | 0.00             |
| TRAE1            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.35879      |                   |            | 0.00          | 0                | 0.00             |
| TSE01U           | On 31/07/2019 | Spot Bond  | 100.00000 | 13.18331  |           | 100.00000    | 13.08452       |                   |            | 0.00          | 0                | 0.00             |
| TSP164           | On 02/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89065       |                   |            | 0.00          | 0                | 0.00             |
| TSP166           | On 16/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.63750       |                   |            | 0.00          | 0                | 0.00             |
| TSP167           | On 28/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.88855       |                   |            | 0.00          | 6,000,000,000    | 1,500,000,000.00 |
| TSP168           | On 11/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.63085       |                   |            | 0.00          | 0                | 0.00             |
| TSP170           | On 09/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.06363       |                   |            | 0.00          | 0                | 0.00             |
| TSP171           | On 23/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.84234       |                   |            | 0.00          | 0                | 0.00             |
| TSP172           | On 06/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.56368       |                   |            | 0.00          | 0                | 0.00             |
| TSP173           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.27294       |                   |            | 0.00          | 0                | 0.00             |
| TSP174           | On 03/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.00192       |                   |            | 0.00          | 0                | 0.00             |
| TSP175           | On 17/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.38604      |                   |            | 0.00          | 0                | 0.00             |
| TSP177           | On 15/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.23700       |                   |            | 0.00          | 0                | 0.00             |
| TSP178           | On 29/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.94386       |                   |            | 0.00          | 0                | 0.00             |
| TSP179           | On 26/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.48021       |                   |            | 0.00          | 0                | 0.00             |
| TSP180           | On 10/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.13186       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TSP181           | On 21/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 94.48103       |                   |            | 0.00          | 0                | 0.00          |
| TSP182           | On 30/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.43738       |                   |            | 0.00          | 0                | 0.00          |
| TSP183           | On 04/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 94.26993       |                   |            | 0.00          | 0                | 0.00          |
| TSP184           | On 18/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 93.89291       |                   |            | 0.00          | 0                | 0.00          |
| TSP185           | On 03/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 93.55359       |                   |            | 0.00          | 0                | 0.00          |
| TSP186           | On 17/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 93.15358       |                   |            | 0.00          | 0                | 0.00          |
| TTO01U           | On 28/08/2019 | Spot Bond  | 100.00000 | 14.20438  |           | 100.00000    | 14.09793       |                   |            | 0.00          | 0                | 0.00          |
| TWC067           | On 09/04/2015 | Spot Bond  | 100.00000 | 97.33333  |           | 100.00000    | 96.56085       |                   |            | 0.00          | 0                | 0.00          |
| TWC079           | On 13/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31274      |                   |            | 0.00          | 0                | 0.00          |
| TWC080           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28712      |                   |            | 0.00          | 0                | 0.00          |
| TWC081           | On 17/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.19774      |                   |            | 0.00          | 0                | 0.00          |
| TWC082           | On 20/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15896      |                   |            | 0.00          | 0                | 0.00          |
| TWC083           | On 28/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.98740      |                   |            | 0.00          | 0                | 0.00          |
| TWC084           | On 25/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.81197      |                   |            | 0.00          | 0                | 0.00          |
| TWC085           | On 27/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.78356      |                   |            | 0.00          | 0                | 0.00          |
| TWC087           | On 02/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52041      |                   |            | 0.00          | 0                | 0.00          |
| TWC088           | On 23/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.07014      |                   |            | 0.00          | 0                | 0.00          |
| TWC089           | On 22/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.07132      |                   |            | 0.00          | 0                | 0.00          |
| TWC090           | On 21/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.07321      |                   |            | 0.00          | 0                | 0.00          |
| TWCJ16           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.44493      |                   |            | 0.00          | 0                | 0.00          |
| TWCJ17           | On 02/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57603      |                   |            | 0.00          | 0                | 0.00          |
| TWCM16           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.29699      |                   |            | 0.00          | 0                | 0.00          |
| TWCM17           | On 02/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52836      |                   |            | 0.00          | 0                | 0.00          |
| UG21             | On 02/03/2021 | Spot Bond  | 8.60000   | 110.38997 |           | 8.60000      | 110.31422      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| UTR042           | On 19/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| UTR043           | On 06/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| VJA01U           | On 20/01/2023 | Spot Bond  | 100.00000 | 7.72442   |           | 100.00000    | 7.67762        |                   |            | 0.00          | 0                | 0.00              |
| VJB01U           | On 20/01/2023 | Spot Bond  | 100.00000 | 7.54613   |           | 100.00000    | 7.50041        |                   |            | 0.00          | 0                | 0.00              |
| VKC04            | On 27/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| VKC06            | On 29/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17485      |                   |            | 0.00          | 0                | 0.00              |
| VKC07U           | On 04/09/2015 | Spot Bond  | 100.00000 | 69.78967  |           | 100.00000    | 69.39163       |                   |            | 0.00          | 0                | 0.00              |
| VKE01            | On 08/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.94196      |                   |            | 0.00          | 0                | 0.00              |
| VKE02            | On 08/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.97180      |                   |            | 0.00          | 0                | 0.00              |
| VKE03            | On 08/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.97312      |                   |            | 0.00          | 0                | 0.00              |
| VKE04            | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94362       |                   |            | 0.00          | 0                | 0.00              |
| VKE05            | On 28/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94207       |                   |            | 0.00          | 0                | 0.00              |
| VPA01U           | On 20/01/2023 | Spot Bond  | 100.00000 | 7.25247   |           | 100.00000    | 7.20852        |                   |            | 0.00          | 0                | 0.00              |
| VPB01U           | On 20/01/2023 | Spot Bond  | 100.00000 | 7.07418   |           | 100.00000    | 7.03131        |                   |            | 0.00          | 0                | 0.00              |
| WRS1U            | On 25/11/2029 | Spot Bond  | 100.00000 | 0.00021   |           | 100.00000    | 0.00021        |                   |            | 0.00          | 0                | 0.00              |
| WS04             | On 30/05/2016 | Spot Bond  | 6.72000   | 110.51347 |           | 6.72000      | 110.45295      |                   |            | 0.00          | 0                | 10,000,000,000.00 |
| WS05             | On 01/08/2018 | Spot Bond  | 1.97500   | 234.70677 |           | 1.97500      | 234.70948      |                   |            | 0.00          | 0                | 0.00              |
| WSP1             | On 28/05/2015 | Spot Bond  | 6.36500   | 103.43579 |           | 6.36500      | 103.38226      |                   |            | 0.00          | 0                | 0.00              |
| WSP2             | On 28/05/2017 | Spot Bond  | 7.15500   | 106.65316 |           | 7.15500      | 106.59105      |                   |            | 0.00          | 0                | 4,815,000,000.00  |
| WSP3             | On 28/05/2019 | Spot Bond  | 7.47500   | 108.38566 |           | 7.47500      | 108.31976      |                   |            | 0.00          | 0                | 0.00              |
| WSP4             | On 28/05/2020 | Spot Bond  | 7.71000   | 108.42436 |           | 7.71000      | 108.35641      |                   |            | 0.00          | 0                | 0.00              |
| WSP5             | On 28/05/2021 | Spot Bond  | 7.80000   | 108.79853 |           | 7.80000      | 108.72956      |                   |            | 0.00          | 0                | 2,700,000,000.00  |
| Z014             | On 30/06/2015 | Spot Bond  | 5.99500   | 98.51142  |           | 5.99500      | 98.46363       |                   |            | 0.00          | 0                | 0.00              |

| Contract Details           | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value                    | Contracts Traded      | Open Interest             |
|----------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|-----------------------|---------------------------|
| Z020                       | On 19/10/2015 | Spot Bond  | 5.92500   | 96.81165  |           | 5.92500      | 96.76507       |                   |            | 0.00                             | 0                     | 0.00                      |
| Z071                       | On 01/07/2015 | Spot Bond  | 5.99500   | 98.49549  |           | 5.99500      | 98.44771       |                   |            | 0.00                             | 0                     | 0.00                      |
| Z083                       | On 30/09/2019 | Spot Bond  | 6.86500   | 73.80517  |           | 6.86500      | 73.76390       |                   |            | 0.00                             | 0                     | 0.00                      |
| ZA021                      | On 20/10/2015 | Spot Bond  | 100.00000 | 67.88176  |           | 100.00000    | 67.49613       |                   |            | 0.00                             | 0                     | 0.00                      |
| ZA029                      | On 20/09/2016 | Spot Bond  | 100.00000 | 35.93067  |           | 100.00000    | 35.72655       |                   |            | 0.00                             | 0                     | 0.00                      |
| <b>Total for j-Bonds :</b> |               |            |           |           |           |              |                |                   |            | <b>70,900,100,159,884,500.00</b> | <b>17,249,882,400</b> | <b>179 031 441 500.00</b> |
| <b>Grand Total:</b>        |               |            |           |           |           |              |                |                   |            | <b>70,900,101,754,464,000.00</b> | <b>17,249,964,192</b> | <b>179 035 479 115.00</b> |