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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 12/11/2014

| 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 12/11/2014 | Any day expiry          |       | 11.19790 | 11.19790  |           | 11.25040     | 11.25040       |                   | 11.59      | 19,683,331.80  | 1,755            | 0.00          |
| \$ / R             | On 18/11/2014 | Any day expiry          |       | 11.20490 | 11.20490  |           | 11.24050     | 11.24050       |                   | 10.58      | 4,957,060.50   | 441              | 441.00        |
| \$ / R             | On 19/11/2014 | Any day expiry          |       | 11.20670 | 11.20670  |           | 11.23100     | 11.23100       |                   | 10.73      | 0.00           | 0                | 0.00          |
| \$ / R             | On 19/11/2014 | Any day expiry          | 11.23 | Put      | 80.39510  | 0.08040   | 0.00000      | 0.00000        | 80.395            | 10.99      | 595,920.00     | 9,000            | 3,000.00      |
| \$ / R             | On 25/11/2014 | Any day expiry          |       | 11.21760 | 11.21760  |           | 11.27040     | 11.27040       |                   | 10.80      | 0.00           | 0                | 0.00          |
| \$ / R             | On 25/11/2014 | Any day expiry          | 10.80 | Put      | 6.45780   | 0.00646   | 5.52360      | 0.00552        | 6.458             | 12.73      | 0.00           | 0                | 500.00        |
| \$ / R             | On 25/11/2014 | Any day expiry          | 13.61 | Call     | 0.02290   | 0.00002   | 0.00680      | 0.00001        | 0.023             | 28.23      | 0.00           | 0                | 500.00        |
| \$ / R             | On 26/11/2014 | Any day expiry          |       | 11.21950 | 11.21950  |           | 11.27230     | 11.27230       |                   | 10.89      | 0.00           | 0                | 0.00          |
| \$ / R             | On 26/11/2014 | Any day expiry          | 11.15 | Put      | 66.27880  | 0.06628   | 53.23160     | 0.05323        | 66.279            | 11.11      | 0.00           | 0                | 500.00        |
| \$ / R             | On 26/11/2014 | Any day expiry          | 11.85 | Call     | 3.87370   | 0.00387   | 5.85600      | 0.00586        | 3.874             | 14.83      | 0.00           | 0                | 500.00        |
| \$ / R             | On 28/11/2014 | Any day expiry          |       | 11.22320 | 11.22320  |           | 11.27600     | 11.27600       |                   | 10.93      | 0.00           | 0                | 0.00          |
| \$ / R             | On 02/12/2014 | Any day expiry          |       | 11.23050 | 11.23050  |           | 11.24050     | 11.24050       |                   | 10.80      | 2,264,546.40   | 201              | 201.00        |
| \$ / R             | On 10/12/2014 | Any day expiry          |       | 11.24530 | 11.24530  |           | 11.29850     | 11.29850       |                   | 11.07      | 0.00           | 0                | 800.00        |
| \$ / R             | On 11/12/2014 | Any day expiry          |       | 11.24710 | 11.24710  |           | 11.30040     | 11.30040       |                   | 11.08      | 0.00           | 0                | 4,000.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future |       | 11.24900 | 11.24900  |           | 11.30220     | 11.30220       |                   | 11.11      | 168,656,257.00 | 14,993           | 949,370.00    |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 9.09  | Put      | 0.00730   | 0.00001   | 0.00980      | 0.00001        | 0.007             | 19.25      | 0.00           | 0                | 1,402.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 9.44  | Put      | 0.03290   | 0.00003   | 0.04520      | 0.00005        | 0.033             | 17.58      | 0.00           | 0                | 11,976.00     |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 9.78  | Put      | 0.14820   | 0.00015   | 0.20220      | 0.00020        | 0.148             | 15.95      | 0.00           | 0                | 41,000.00     |

| 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 12/12/2014 | Foreign Exchange Future | 9.88  | Put   | 0.23250     | 0.00023   | 0.31490      | 0.00031        | 0.233             | 15.48      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.00 | Put   | 0.40120     | 0.00040   | 0.53640      | 0.00054        | 0.401             | 14.90      | 0.00          | 0                | 38,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.10 | Call  | 1,149.63470 | 1.14963   | 1,203.03680  | 1.20304        | 1,149.635         | 14.43      | 0.00          | 0                | 2,995.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.10 | Put   | 0.63470     | 0.00063   | 0.83680      | 0.00084        | 0.635             | 14.43      | 0.00          | 0                | 6,581.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.30 | Call  | 950.32780   | 0.95033   | 1,003.77460  | 1.00377        | 950.328           | 13.15      | 0.00          | 0                | 2,326.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.34 | Put   | 1.52970     | 0.00153   | 1.76690      | 0.00177        | 1.530             | 12.87      | 0.00          | 0                | 2,490.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.35 | Put   | 1.58540     | 0.00159   | 1.81930      | 0.00182        | 1.585             | 12.80      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.36 | Put   | 1.64340     | 0.00164   | 1.87360      | 0.00187        | 1.643             | 12.73      | 0.00          | 0                | 2,490.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.38 | Put   | 1.76690     | 0.00177   | 1.98800      | 0.00199        | 1.767             | 12.59      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.40 | Put   | 1.90100     | 0.00190   | 2.11080      | 0.00211        | 1.901             | 12.46      | 0.00          | 0                | 7,300.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.44 | Put   | 2.20510     | 0.00221   | 2.38510      | 0.00239        | 2.205             | 12.18      | 0.00          | 0                | 2,491.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.45 | Put   | 2.28960     | 0.00229   | 2.46010      | 0.00246        | 2.290             | 12.11      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.49 | Put   | 2.66600     | 0.00267   | 2.79030      | 0.00279        | 2.666             | 11.83      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.50 | Put   | 2.77060     | 0.00277   | 2.88080      | 0.00288        | 2.771             | 11.76      | 0.00          | 0                | 44,450.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.52 | Put   | 2.99430     | 0.00299   | 3.07300      | 0.00307        | 2.994             | 11.63      | 0.00          | 0                | 9,425.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.55 | Put   | 3.36900     | 0.00337   | 3.39040      | 0.00339        | 3.369             | 11.42      | 0.00          | 0                | 3,283.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.60 | Put   | 4.11690     | 0.00412   | 4.01120      | 0.00401        | 4.117             | 11.07      | 0.00          | 0                | 10,558.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.63 | Put   | 4.65460     | 0.00465   | 4.44890      | 0.00445        | 4.655             | 10.86      | 0.00          | 0                | 2,359.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.70 | Put   | 6.24710     | 0.00625   | 5.71120      | 0.00571        | 6.247             | 10.38      | 0.00          | 0                | 22,902.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.73 | Call  | 526.97230   | 0.52697   | 578.57970    | 0.57858        | 526.972           | 10.42      | 0.00          | 0                | 6,524.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.74 | Call  | 517.62770   | 0.51763   | 568.82290    | 0.56882        | 517.628           | 10.43      | 0.00          | 0                | 3,499.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.78 | Call  | 480.70400   | 0.48070   | 530.93270    | 0.53093        | 480.704           | 10.49      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.80 | Call  | 462.54380   | 0.46254   | 512.37480    | 0.51237        | 462.544           | 10.51      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.81 | Put   | 14.54650    | 0.01455   | 10.96480     | 0.01096        | 14.547            | 10.53      | 0.00          | 0                | 6,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.82 | Put   | 15.60740    | 0.01561   | 11.80380     | 0.01180        | 15.607            | 10.54      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.86 | Call  | 409.47730   | 0.40948   | 457.88700    | 0.45789        | 409.477           | 10.59      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.90 | Call  | 375.45370   | 0.37545   | 422.71560    | 0.42272        | 375.454           | 10.65      | 0.00          | 0                | 13,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.93 | Put   | 31.74500    | 0.03175   | 24.83850     | 0.02484        | 31.745            | 10.69      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.94 | Put   | 33.67420    | 0.03367   | 26.42480     | 0.02642        | 33.674            | 10.70      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.95 | Put   | 35.68950    | 0.03569   | 28.08610     | 0.02809        | 35.689            | 10.71      | 0.00          | 0                | 27,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.00 | Call  | 296.12470   | 0.29612   | 339.80000    | 0.33980        | 296.125           | 10.78      | 2,961,247.00  | 10,000           | 35,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.00 | Put   | 47.12470    | 0.04712   | 37.60000     | 0.03760        | 47.125            | 10.78      | 0.00          | 0                | 35,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.06 | Call  | 253.06130   | 0.25306   | 294.11690    | 0.29412        | 253.061           | 10.86      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.09 | Call  | 232.93680   | 0.23294   | 272.56610    | 0.27257        | 232.937           | 10.90      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.10 | Put   | 77.44430    | 0.07744   | 63.38400     | 0.06338        | 77.444            | 10.91      | 0.00          | 0                | 4,505.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.13 | Call  | 207.62720   | 0.20763   | 245.25400    | 0.24525        | 207.627           | 10.95      | 0.00          | 0                | 11,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.15 | Call  | 195.63940   | 0.19564   | 232.22550    | 0.23223        | 195.639           | 10.98      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.20 | Call  | 167.64410   | 0.16764   | 201.54100    | 0.20154        | 167.644           | 11.05      | 0.00          | 0                | 2,931.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.20 | Put   | 118.64410   | 0.11864   | 99.34100     | 0.09934        | 118.644           | 11.05      | 0.00          | 0                | 750.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.25 | Call  | 142.47330   | 0.14247   | 173.59240    | 0.17359        | 142.473           | 11.11      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.26 | Call  | 138.31460   | 0.13831   | 168.33400    | 0.16833        | 138.315           | 11.17      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.31 | Call  | 119.13360   | 0.11913   | 0.00000      | 0.00000        | 119.134           | 11.44      | 714,801.60    | 6,000            | 2,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.34 | Call  | 108.84400   | 0.10884   | 132.11790    | 0.13212        | 108.844           | 11.61      | 0.00          | 0                | 7,300.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.39 | Call  | 93.54970    | 0.09355   | 114.05730    | 0.11406        | 93.550            | 11.89      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.40 | Call  | 90.75070    | 0.09075   | 110.73230    | 0.11073        | 90.751            | 11.94      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.46 | Call  | 75.60740    | 0.07561   | 92.62090     | 0.09262        | 75.607            | 12.27      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.50 | Put   | 317.94230   | 0.31794   | 279.96650    | 0.27997        | 317.942           | 12.50      | 0.00          | 0                | 600.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.61 | Call  | 47.98840    | 0.04799   | 59.05640     | 0.05906        | 47.988            | 13.10      | 0.00          | 0                | 9,425.00      |

| 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 12/12/2014 | Foreign Exchange Future | 11.63 | Call  | 45.19270  | 0.04519   | 55.61900     | 0.05562        | 45.193            | 13.21      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.64 | Call  | 43.85990  | 0.04386   | 53.97860     | 0.05398        | 43.860            | 13.27      | 0.00          | 0                | 10,558.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.75 | Call  | 31.68110  | 0.03168   | 38.90810     | 0.03891        | 31.681            | 13.88      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.78 | Call  | 29.03430  | 0.02903   | 35.61680     | 0.03562        | 29.034            | 14.04      | 0.00          | 0                | 4,500.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.86 | Call  | 23.05150  | 0.02305   | 28.19300     | 0.02819        | 23.052            | 14.48      | 0.00          | 0                | 38,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.90 | Call  | 20.57550  | 0.02058   | 25.07190     | 0.02507        | 20.576            | 14.70      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.94 | Call  | 18.39120  | 0.01839   | 22.31770     | 0.02232        | 18.391            | 14.91      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.95 | Call  | 17.88660  | 0.01789   | 21.68100     | 0.02168        | 17.887            | 14.97      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.00 | Call  | 15.58600  | 0.01559   | 18.78090     | 0.01878        | 15.586            | 15.24      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.00 | Put   | 766.58600 | 0.76659   | 716.58090    | 0.71658        | 766.586           | 15.24      | 0.00          | 0                | 598.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call  | 15.16700  | 0.01517   | 18.25330     | 0.01825        | 15.167            | 15.29      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.10 | Call  | 11.92130  | 0.01192   | 14.17200     | 0.01417        | 11.921            | 15.78      | 0.00          | 0                | 7,841.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call  | 7.37180   | 0.00737   | 8.49440      | 0.00849        | 7.372             | 16.81      | 0.00          | 0                | 1,402.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.30 | Call  | 7.19530   | 0.00720   | 8.27610      | 0.00828        | 7.195             | 16.86      | 0.00          | 0                | 1,130.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call  | 0.65990   | 0.00066   | 0.95890      | 0.00096        | 0.660             | 18.61      | 0.00          | 0                | 36,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call  | 0.53120   | 0.00053   | 0.79380      | 0.00079        | 0.531             | 18.74      | 0.00          | 0                | 7,471.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call  | 0.27740   | 0.00028   | 0.45410      | 0.00045        | 0.277             | 19.10      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call  | 0.25820   | 0.00026   | 0.42710      | 0.00043        | 0.258             | 19.14      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call  | 0.55930   | 0.00056   | 0.76100      | 0.00076        | 0.559             | 32.80      | 0.00          | 0                | 900.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          |       |       | 11.25450  | 11.25450  | 11.30790     | 11.30790       |                   | 11.01      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/12/2014 | Any day expiry          | 10.80 | Put   | 15.20430  | 0.01520   | 11.71340     | 0.01171        | 15.204            | 10.42      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 11.15 | Put   | 99.82320  | 0.09982   | 83.26350     | 0.08326        | 99.823            | 10.88      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 11.99 | Call  | 19.08240  | 0.01908   | 22.82920     | 0.02283        | 19.082            | 15.00      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 13.80 | Call  | 0.27100   | 0.00027   | 0.36110      | 0.00036        | 0.271             | 22.27      | 0.00          | 0                | 500.00        |
| \$ / R           | On 19/12/2014 | Any day expiry          |       |       | 11.26270  | 11.26270  | 11.31610     | 11.31610       |                   | 11.08      | 0.00          | 0                | 0.00          |
| \$ / R           | On 19/12/2014 | Any day expiry          | 11.16 | Put   | 110.21990 | 0.11022   | 93.29490     | 0.09329        | 110.220           | 10.97      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 19/12/2014 | Any day expiry          | 11.32 | Call  | 137.05690 | 0.13706   | 162.43010    | 0.16243        | 137.057           | 11.44      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 19/12/2014 | Any day expiry          | 11.32 | Put   | 194.35690 | 0.19436   | 166.33010    | 0.16633        | 194.357           | 11.44      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 23/12/2014 | Any day expiry          |       |       | 11.27090  | 11.27090  | 11.32440     | 11.32440       |                   | 11.20      | 0.00          | 0                | 440.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          |       |       | 11.34240  | 11.34240  | 11.39650     | 11.39650       |                   | 11.30      | 0.00          | 0                | 3,182.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          | 10.80 | Put   | 41.55580  | 0.04156   | 38.03710     | 0.03804        | 41.556            | 10.37      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 14.27 | Call  | 1.82360   | 0.00182   | 2.95850      | 0.00296        | 1.824             | 19.45      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          |       |       | 11.39560  | 11.39560  | 11.45070     | 11.45070       |                   | 11.55      | 0.00          | 0                | 2,421.00      |
| \$ / R           | On 25/02/2015 | Any day expiry          | 10.80 | Put   | 57.79860  | 0.05780   | 52.02070     | 0.05202        | 57.799            | 10.56      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          | 14.50 | Call  | 18.73720  | 0.01874   | 4.59330      | 0.00459        | 18.737            | 23.80      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/02/2015 | Any day expiry          |       |       | 11.39760  | 11.39760  | 11.45270     | 11.45270       |                   | 11.56      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/02/2015 | Any day expiry          |       |       | 11.39960  | 11.39960  | 11.45470     | 11.45470       |                   | 11.58      | 0.00          | 0                | 1,263.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future |       |       | 11.43310  | 11.43310  | 11.48850     | 11.48850       |                   | 11.79      | 35,065,317.70 | 3,067            | 121,507.00    |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put   | 12.02040  | 0.01202   | 11.45390     | 0.01145        | 12.020            | 12.10      | 0.00          | 0                | 69,965.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put   | 18.48080  | 0.01848   | 16.20890     | 0.01621        | 18.481            | 11.30      | 0.00          | 0                | 24,155.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put   | 31.92300  | 0.03192   | 27.69320     | 0.02769        | 31.923            | 11.08      | 0.00          | 0                | 23,800.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.75 | Put   | 60.32550  | 0.06033   | 54.06940     | 0.05407        | 60.326            | 10.79      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.79 | Put   | 66.68300  | 0.06668   | 60.02870     | 0.06003        | 66.683            | 10.74      | 0.00          | 0                | 1,112.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.80 | Put   | 68.35600  | 0.06836   | 61.59990     | 0.06160        | 68.356            | 10.73      | 0.00          | 0                | 9,300.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put   | 87.07520  | 0.08708   | 79.22130     | 0.07922        | 87.075            | 10.61      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.00 | Call  | 550.03410 | 0.55003   | 592.11150    | 0.59211        | 550.034           | 10.82      | 2,750,170.50  | 5,000            | 5,000.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.40 | Call  | 326.96090 | 0.32696   | 356.21280    | 0.35621        | 326.961           | 11.68      | 0.00          | 0                | 250.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.46 | Put   | 328.45370 | 0.32845   | 0.00000      | 0.00000        | 328.454           | 11.83      | 4,598,351.80  | 14,000           | 14,000.00     |

| 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 16/03/2015 | Foreign Exchange Future | 11.54 | Call  | 273.35790   | 0.27336   | 296.12650    | 0.29613        | 273.358           | 12.13      | 0.00          | 0                | 9,300.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.60 | Call  | 254.15690   | 0.25416   | 275.26800    | 0.27527        | 254.157           | 12.36      | 0.00          | 0                | 250.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.85 | Call  | 189.40060   | 0.18940   | 204.62560    | 0.20463        | 189.401           | 13.31      | 0.00          | 0                | 500.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call  | 160.14510   | 0.16015   | 172.58280    | 0.17258        | 160.145           | 13.88      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.58 | Call  | 90.19780    | 0.09020   | 95.93630     | 0.09594        | 90.198            | 16.09      | 0.00          | 0                | 50,000.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call  | 87.77490    | 0.08777   | 93.36220     | 0.09336        | 87.775            | 16.20      | 0.00          | 0                | 23,800.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call  | 59.47150    | 0.05947   | 62.78760     | 0.06279        | 59.471            | 17.70      | 0.00          | 0                | 24,155.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call  | 32.82840    | 0.03283   | 31.13600     | 0.03114        | 32.828            | 22.31      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 27/03/2015 | Any day expiry          |       |       | 11.45490    | 11.45490  | 11.51030     | 11.51030       |                   | 11.84      | 0.00          | 0                | 2,435.00      |
| \$ / R           | On 27/03/2015 | Any day expiry          | 10.80 | Put   | 74.01760    | 0.07402   | 67.17230     | 0.06717        | 74.018            | 10.81      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/03/2015 | Any day expiry          | 14.85 | Call  | 39.38490    | 0.03938   | 35.99350     | 0.03599        | 39.385            | 25.51      | 0.00          | 0                | 300.00        |
| \$ / R           | On 01/04/2015 | Any day expiry          |       |       | 11.46470    | 11.46470  | 11.52030     | 11.52030       |                   | 11.82      | 0.00          | 0                | 0.00          |
| \$ / R           | On 01/04/2015 | Any day expiry          | 11.20 | Put   | 201.44200   | 0.20144   | 181.99090    | 0.18199        | 201.442           | 11.30      | 0.00          | 0                | 22,187.00     |
| \$ / R           | On 01/04/2015 | Any day expiry          | 12.24 | Call  | 148.62840   | 0.14863   | 158.57900    | 0.15858        | 148.628           | 14.68      | 0.00          | 0                | 22,187.00     |
| \$ / R           | On 28/04/2015 | Any day expiry          |       |       | 11.51810    | 11.51810  | 11.57390     | 11.57390       |                   | 11.97      | 0.00          | 0                | 2,450.00      |
| \$ / R           | On 28/04/2015 | Any day expiry          | 10.80 | Put   | 85.86920    | 0.08587   | 78.58450     | 0.07858        | 85.869            | 10.86      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 15.15 | Call  | 52.80430    | 0.05280   | 55.83960     | 0.05584        | 52.804            | 25.36      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          |       |       | 11.57600    | 11.57600  | 11.63230     | 11.63230       |                   | 12.28      | 0.00          | 0                | 1,375.00      |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.80 | Put   | 95.79310    | 0.09579   | 88.15380     | 0.08815        | 95.793            | 10.94      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 15.48 | Call  | 61.67710    | 0.06168   | 62.35370     | 0.06235        | 61.677            | 25.27      | 0.00          | 0                | 300.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future |       |       | 11.60840    | 11.60840  | 11.66490     | 11.66490       |                   | 12.30      | 139,300.80    | 12               | 36,426.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.73 | Put   | 88.89340    | 0.08889   | 82.52960     | 0.08253        | 88.893            | 11.07      | 0.00          | 0                | 22,850.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.75 | Put   | 92.32030    | 0.09232   | 85.74340     | 0.08574        | 92.320            | 11.05      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.98 | Put   | 139.87630   | 0.13988   | 130.44180    | 0.13044        | 139.876           | 10.86      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.00 | Put   | 144.78010   | 0.14478   | 135.06200    | 0.13506        | 144.780           | 10.85      | 1,447,801.00  | 10,000           | 75,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.08 | Put   | 173.30900   | 0.17331   | 157.45940    | 0.15746        | 173.309           | 11.04      | 0.00          | 0                | 1,500.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.10 | Put   | 180.91950   | 0.18092   | 164.55110    | 0.16455        | 180.920           | 11.09      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.30 | Put   | 267.24160   | 0.26724   | 245.59810    | 0.24560        | 267.242           | 11.57      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.40 | Put   | 317.14210   | 0.31714   | 292.86340    | 0.29286        | 317.142           | 11.81      | 0.00          | 0                | 9,300.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.00 | Call  | 159.30360   | 0.15930   | 166.44520    | 0.16645        | 159.304           | 16.68      | 1,593,036.00  | 10,000           | 75,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.22 | Call  | 139.77590   | 0.13978   | 145.60230    | 0.14560        | 139.776           | 17.31      | 0.00          | 0                | 22,850.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.46 | Call  | 122.45580   | 0.12246   | 127.12600    | 0.12713        | 122.456           | 18.00      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 26/06/2015 | Any day expiry          |       |       | 11.63680    | 11.63680  | 11.69350     | 11.69350       |                   | 12.30      | 0.00          | 0                | 1,386.00      |
| \$ / R           | On 26/06/2015 | Any day expiry          | 10.80 | Put   | 105.23620   | 0.10524   | 98.48370     | 0.09848        | 105.236           | 11.04      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 15.88 | Call  | 63.19170    | 0.06319   | 65.04390     | 0.06504        | 63.192            | 24.86      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          |       |       | 11.70360    | 11.70360  | 11.76080     | 11.76080       |                   | 12.58      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2015 | Any day expiry          | 10.80 | Put   | 113.97440   | 0.11397   | 106.59180    | 0.10659        | 113.974           | 11.11      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15 | Call  | 72.59930    | 0.07260   | 78.67680     | 0.07868        | 72.599            | 24.54      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          |       |       | 11.76330    | 11.76330  | 11.82100     | 11.82100       |                   | 12.73      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80 | Put   | 120.90510   | 0.12091   | 114.56850    | 0.11457        | 120.905           | 11.19      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50 | Call  | 78.87930    | 0.07888   | 82.28880     | 0.08229        | 78.879            | 24.56      | 0.00          | 0                | 300.00        |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future |       |       | 11.80100    | 11.80100  | 11.85920     | 11.85920       |                   | 12.89      | 0.00          | 0                | 3,885.00      |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put   | 83.17610    | 0.08318   | 79.88450     | 0.07988        | 83.176            | 11.29      | 0.00          | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call  | 1,289.25490 | 1.28925   | 1,343.85230  | 1.34385        | 1,289.255         | 11.24      | 0.00          | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put   | 167.82790   | 0.16783   | 158.03240    | 0.15803        | 167.828           | 11.26      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call  | 974.09690   | 0.97410   | 1,022.20730  | 1.02221        | 974.097           | 11.26      | 0.00          | 0                | 33,750.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call  | 490.77020   | 0.49077   | 513.48880    | 0.51349        | 490.770           | 13.46      | 0.00          | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.50 | Call  | 368.95970   | 0.36896   | 384.64190    | 0.38464        | 368.960           | 14.90      | 0.00          | 0                | 33,750.00     |

| 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 14/09/2015 | Foreign Exchange Future | 13.06 | Call  | 278.82330    | 0.27882   | 289.72600    | 0.28973        | 278.823           | 16.44      | 0.00           | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call  | 175.34630    | 0.17535   | 177.49090    | 0.17749        | 175.346           | 21.10      | 0.00           | 0                | 22,320.00     |
| \$ / R           | On 28/09/2015 | Any day expiry          |       |       | 11.83030     | 11.83030  | 11.88880     | 11.88880       |                   | 12.90      | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80 | Put   | 128.44000    | 0.12844   | 120.38330    | 0.12038        | 128.440           | 11.29      | 0.00           | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80 | Call  | 86.82960     | 0.08683   | 89.77160     | 0.08977        | 86.830            | 24.41      | 0.00           | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          |       |       | 11.89320     | 11.89320  | 11.95230     | 11.95230       |                   | 13.17      | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80 | Put   | 132.65320    | 0.13265   | 125.32260    | 0.12532        | 132.653           | 11.30      | 0.00           | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98 | Call  | 98.52560     | 0.09853   | 106.06720    | 0.10607        | 98.526            | 24.25      | 0.00           | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          |       |       | 11.95180     | 11.95180  | 12.01110     | 12.01110       |                   | 13.30      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80 | Put   | 136.88510    | 0.13689   | 129.70520    | 0.12971        | 136.885           | 11.34      | 0.00           | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45 | Call  | 96.11830     | 0.09612   | 99.66560     | 0.09967        | 96.118            | 24.25      | 0.00           | 0                | 300.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future |       |       | 11.98530     | 11.98530  | 12.04420     | 12.04420       |                   | 13.44      | 0.00           | 0                | 30,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put   | 176.47200    | 0.17647   | 167.31940    | 0.16732        | 176.472           | 11.47      | 0.00           | 0                | 8,917.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call  | 1,211.77200  | 1.21177   | 1,261.51940  | 1.26152        | 1,211.772         | 11.47      | 0.00           | 0                | 4,331.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call  | 1,175.53340  | 1.17553   | 1,224.56990  | 1.22457        | 1,175.533         | 11.51      | 0.00           | 0                | 500.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call  | 400.14170    | 0.40014   | 413.78840    | 0.41379        | 400.142           | 16.24      | 0.00           | 0                | 13,248.00     |
| \$ / R           | On 21/12/2015 | Any day expiry          |       |       | 12.00630     | 12.00630  | 12.06490     | 12.06490       |                   | 13.44      | 0.00           | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80 | Put   | 140.93550    | 0.14094   | 136.56860    | 0.13657        | 140.935           | 11.39      | 0.00           | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87 | Call  | 90.20380     | 0.09020   | 93.32780     | 0.09333        | 90.204            | 23.98      | 0.00           | 0                | 300.00        |
| \$ / R MAXI      | On 12/12/2014 | Foreign Exchange Future |       |       | 11.24900     | 11.24900  | 11.30220     | 11.30220       |                   | 11.11      | 337,470.00     | 30               | 1,740.00      |
| \$ / R MAXI      | On 16/03/2015 | Foreign Exchange Future |       |       | 11.43310     | 11.43310  | 11.48850     | 11.48850       |                   | 11.79      | 342,993.00     | 30               | 343.00        |
| \$ / R MAXI      | On 16/03/2015 | Foreign Exchange Future | 11.28 | Call  | 38,437.63510 | 0.38438   | 41,754.15520 | 0.41754        | 38,437.635        | 11.43      | 0.00           | 0                | 420.00        |
| \$ / R MAXI      | On 12/06/2015 | Foreign Exchange Future |       |       | 11.60840     | 11.60840  | 11.66490     | 11.66490       |                   | 12.30      | 0.00           | 0                | 93.00         |
| \$ / R MAXI      | On 14/09/2015 | Foreign Exchange Future |       |       | 11.80100     | 11.80100  | 11.85920     | 11.85920       |                   | 12.89      | 0.00           | 0                | 15.00         |
| £ / R            | On 12/12/2014 | Foreign Exchange Future |       |       | 17.77500     | 17.77500  | 17.92720     | 17.92720       |                   | 10.51      | 440,482,275.00 | 24,781           | 48,675.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.35 | Put   | 70.28590     | 0.07029   | 48.06010     | 0.04806        | 70.286            | 10.99      | 0.00           | 0                | 10,000.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.45 | Put   | 93.72550     | 0.09373   | 64.88830     | 0.06489        | 93.725            | 10.87      | 0.00           | 0                | 2,500.00      |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put   | 756.17390    | 0.75617   | 626.22890    | 0.62623        | 756.174           | 11.35      | 0.00           | 0                | 500.00        |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 19.19 | Call  | 8.04290      | 0.00804   | 11.23220     | 0.01123        | 8.043             | 14.01      | 0.00           | 0                | 16,000.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 19.34 | Call  | 6.59450      | 0.00659   | 8.97610      | 0.00898        | 6.595             | 14.70      | 0.00           | 0                | 5,000.00      |
| £ / R            | On 23/01/2015 | Any day expiry          |       |       | 17.90100     | 17.90100  | 18.05500     | 18.05500       |                   | 10.79      | 0.00           | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.22 | Put   | 547.49040    | 0.54749   | 451.08020    | 0.45108        | 547.490           | 11.44      | 0.00           | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.50 | Put   | 758.18240    | 0.75818   | 646.19210    | 0.64619        | 758.182           | 12.01      | 0.00           | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.63 | Put   | 863.56800    | 0.86357   | 745.59640    | 0.74560        | 863.568           | 12.27      | 0.00           | 0                | 2,416.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04 | Call  | 7.58670      | 0.00759   | 9.09240      | 0.00909        | 7.587             | 16.73      | 0.00           | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.70 | Call  | 5.47230      | 0.00547   | 6.18740      | 0.00619        | 5.472             | 18.61      | 0.00           | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.72 | Call  | 5.45990      | 0.00546   | 6.16600      | 0.00617        | 5.460             | 18.68      | 0.00           | 0                | 2,416.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future |       |       | 18.05070     | 18.05070  | 18.20690     | 18.20690       |                   | 11.55      | 9,963,986.40   | 552              | 4,197.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 17.00 | Put   | 98.31720     | 0.09832   | 82.94260     | 0.08294        | 98.317            | 10.72      | 549,789.78     | 5,592            | 5,592.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.00 | Call  | 223.06740    | 0.22307   | 256.61790    | 0.25662        | 223.067           | 13.42      | 0.00           | 0                | 570.00        |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.64 | Call  | 131.70100    | 0.13170   | 152.04650    | 0.15205        | 131.701           | 14.46      | 0.00           | 0                | 21,000.00     |
| £ / R            | On 12/06/2015 | Foreign Exchange Future |       |       | 18.31200     | 18.31200  | 18.46940     | 18.46940       |                   | 12.30      | 3,662,400.00   | 200              | 1,800.00      |
| £ / R            | On 14/09/2015 | Foreign Exchange Future |       |       | 18.60070     | 18.60070  | 18.75870     | 18.75870       |                   | 12.86      | 3,720,140.00   | 200              | 1,205.00      |
| ¥ / R            | On 12/12/2014 | Foreign Exchange Future |       |       | 0.09764      | 0.09764   | 0.09770      | 0.09770        |                   | 12.19      | 0.00           | 0                | 15,513.00     |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future |       |       | 0.09936      | 0.09936   | 0.09943      | 0.09943        |                   | 12.23      | 0.00           | 0                | 50.00         |

| 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 26/11/2014 | Any day expiry          |       | 13.97150  | 13.97150  |           | 14.00660     | 14.00660       |                   | 10.55      | 0.00          | 0                | 2,000.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future |       | 14.00910  | 14.00910  |           | 14.04470     | 14.04470       |                   | 10.92      | 1,064,691.60  | 76               | 73,628.00     |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.74 | Put       | 63.92360  | 0.06392   | 60.51800     | 0.06052        | 63.924            | 10.38      | 0.00          | 0                | 650.00        |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.99 | Put       | 162.68700 | 0.16269   | 148.22660    | 0.14823        | 162.687           | 10.75      | 0.00          | 0                | 4,000.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 14.15 | Put       | 257.18600 | 0.25719   | 237.85100    | 0.23785        | 257.186           | 11.05      | 0.00          | 0                | 3,000.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 15.15 | Call      | 6.22890   | 0.00623   | 7.39150      | 0.00739        | 6.229             | 14.22      | 0.00          | 0                | 4,500.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 15.29 | Call      | 4.20860   | 0.00421   | 4.98780      | 0.00499        | 4.209             | 14.67      | 0.00          | 0                | 25,000.00     |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 15.37 | Call      | 3.38000   | 0.00338   | 4.00030      | 0.00400        | 3.380             | 14.93      | 0.00          | 0                | 7,000.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future |       | 14.24880  | 14.24880  |           | 14.28650     | 14.28650       |                   | 11.19      | 1,082,908.80  | 76               | 34,715.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 13.80 | Put       | 169.64940 | 0.16965   | 152.41010    | 0.15241        | 169.649           | 10.71      | 0.00          | 0                | 15,000.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.00 | Put       | 248.78150 | 0.24878   | 229.98520    | 0.22999        | 248.782           | 10.95      | 0.00          | 0                | 12,800.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.02 | Put       | 257.70650 | 0.25771   | 238.79110    | 0.23879        | 257.707           | 10.97      | 0.00          | 0                | 8,500.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.00 | Call      | 168.40540 | 0.16841   | 175.18980    | 0.17519        | 168.405           | 13.16      | 0.00          | 0                | 713.00        |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.05 | Call      | 160.15820 | 0.16016   | 166.58780    | 0.16659        | 160.158           | 13.28      | 0.00          | 0                | 14,500.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.28 | Call      | 127.86580 | 0.12787   | 132.90870    | 0.13291        | 127.866           | 13.87      | 0.00          | 0                | 5,700.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.31 | Call      | 124.25800 | 0.12426   | 129.14540    | 0.12915        | 124.258           | 13.95      | 0.00          | 0                | 8,500.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.36 | Call      | 118.51530 | 0.11852   | 123.15580    | 0.12316        | 118.515           | 14.08      | 0.00          | 0                | 32,000.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.50 | Call      | 104.08760 | 0.10409   | 108.11720    | 0.10812        | 104.088           | 14.44      | 0.00          | 0                | 7,100.00      |
| € / R            | On 12/06/2015 | Foreign Exchange Future |       | 14.47840  | 14.47840  |           | 14.51670     | 14.51670       |                   | 11.82      | 0.00          | 0                | 7,500.00      |
| € / R            | On 14/09/2015 | Foreign Exchange Future |       | 14.73640  | 14.73640  |           | 14.77630     | 14.77630       |                   | 12.33      | 0.00          | 0                | 188.00        |
| € / R            | On 11/12/2015 | Foreign Exchange Future |       | 14.98840  | 14.98840  |           | 15.02880     | 15.02880       |                   | 12.87      | 0.00          | 0                | 0.00          |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 13.90 | Put       | 260.81930 | 0.26082   | 244.19100    | 0.24419        | 260.819           | 11.18      | 0.00          | 0                | 5,795.00      |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 16.50 | Call      | 428.86330 | 0.42886   | 441.11680    | 0.44112        | 428.863           | 15.50      | 0.00          | 0                | 5,795.00      |
| AIR03/R157       | On 09/03/2016 | Price Contribution      |       | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 05/02/2015 | Index Future            |       | 538.58500 | 538.58500 |           | 533.08200    | 533.08200      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 07/05/2015 | Index Future            |       | 547.40400 | 547.40400 |           | 541.82700    | 541.82700      |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 05/02/2015 | Index Future            |       | 451.10700 | 451.10700 |           | 449.13100    | 449.13100      |                   |            | 4,511,070.00  | 1                | 116.00        |
| AL37             | On 07/05/2015 | Index Future            |       | 458.49500 | 458.49500 |           | 456.49800    | 456.49800      |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 05/02/2015 | Index Future            |       | 534.34500 | 534.34500 |           | 530.74700    | 530.74700      |                   |            | 0.00          | 0                | 3.00          |
| AL7T             | On 07/05/2015 | Index Future            |       | 543.09500 | 543.09500 |           | 539.45300    | 539.45300      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 05/02/2015 | Index Future            |       | 486.88500 | 486.88500 |           | 483.28400    | 483.28400      |                   |            | 38,950,800.00 | 8                | 654.00        |
| ALBI             | On 07/05/2015 | Index Future            |       | 494.85800 | 494.85800 |           | 491.21200    | 491.21200      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 06/08/2015 | Index Future            |       | 503.32300 | 503.32300 |           | 499.61800    | 499.61800      |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 21/11/2014 | Any day expiry          |       | 9.76930   | 9.76930   |           | 9.73420      | 9.73420        |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 21/11/2014 | Any day expiry          | 9.63  | Call      | 139.30000 | 0.13930   | 104.20000    | 0.10420        | 139.300           |            | 0.00          | 0                | 8,000.00      |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future |       | 9.79310   | 9.79310   |           | 9.75670      | 9.75670        |                   | 8.09       | 0.00          | 0                | 12,294.00     |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.45  | Put       | 11.88080  | 0.01188   | 15.61520     | 0.01562        | 11.881            | 9.54       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.80  | Put       | 94.12540  | 0.09413   | 117.09460    | 0.11709        | 94.125            | 8.09       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.05 | Call      | 22.13330  | 0.02213   | 18.15150     | 0.01815        | 22.133            | 9.14       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.75 | Call      | 0.76060   | 0.00076   | 0.72850      | 0.00073        | 0.761             | 13.00      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.80 | Call      | 0.64080   | 0.00064   | 0.58210      | 0.00058        | 0.641             | 13.31      | 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 |
|------------------|---------------|-------------------------|--------------|--------------|--------------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future | 9.87950      | 9.87950      | 9.84460      | 9.84460      |              |                |                   | 8.99       | 0.00          | 0                | 15,547.00     |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 9.96630      | 9.96630      | 9.93140      | 9.93140      |              |                |                   | 10.36      | 0.00          | 0                | 3,800.00      |
| AU\$ / R         | On 14/09/2015 | Foreign Exchange Future | 10.06570     | 10.06570     | 10.03050     | 10.03050     |              |                |                   | 11.23      | 0.00          | 0                | 600.00        |
| CAD/ R           | On 12/12/2014 | Foreign Exchange Future | 9.94130      | 9.94130      | 9.95020      | 9.95020      |              |                |                   | 10.77      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 16/03/2015 | Foreign Exchange Future | 10.07940     | 10.07940     | 10.08920     | 10.08920     |              |                |                   | 9.87       | 0.00          | 0                | 100.00        |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           | 10.95940     | 10.95940     | -14.52300    | -14.52300    |              |                |                   |            | 0.00          | 0                | 1,942.00      |
| CF CANDO CAFE    | On 12/12/2014 | Can-Do Future           | 1,043.23430  | 1,043.23430  | 1,092.49510  | 1,092.49510  |              |                |                   |            | 0.00          | 0                | 26,600.00     |
| CF CANDO CAFH    | On 12/12/2014 | Can-Do Future           | 1,142.99960  | 1,142.99960  | 1,192.26930  | 1,192.26930  |              |                |                   |            | 0.00          | 0                | 1,735.00      |
| CF CANDO CAFJ    | On 12/12/2014 | Can-Do Future           | 229.90820    | 229.90820    | -208.57160   | -208.57160   |              |                |                   |            | 0.00          | 0                | 0.00          |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           | 948.92090    | 948.92090    | 999.46880    | 999.46880    |              |                |                   |            | 0.00          | 0                | 1,871.00      |
| CF CANDO CAFY    | On 02/12/2014 | Can-Do Future           | 10,000.00000 | 10,000.00000 | 10,000.00000 | 10,000.00000 |              |                |                   |            | 0.00          | 0                | 10.00         |
| CF CANDO CAGA    | On 19/11/2014 | Can-Do Future           | 79.10270     | 79.10270     | 70.89100     | 70.89100     |              |                |                   |            | 0.00          | 0                | 8,000.00      |
| CHF / R          | On 12/12/2014 | Foreign Exchange Future | 11.65290     | 11.65290     | 11.67640     | 11.67640     |              |                |                   | 11.28      | 0.00          | 0                | 6,632.00      |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future | 11.86030     | 11.86030     | 11.88560     | 11.88560     |              |                |                   | 12.09      | 0.00          | 0                | 2,308.00      |
| CNH / R          | On 12/12/2014 | Foreign Exchange Future | 1.83100      | 1.83100      | 1.83890      | 1.83890      |              |                |                   | 9.89       | 0.00          | 0                | 0.00          |
| CNH / R          | On 16/03/2015 | Foreign Exchange Future | 1.84650      | 1.84650      | 1.85390      | 1.85390      |              |                |                   | 10.96      | 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 05/02/2015 | Bond Future             | 125.25594    | 125.25594    | 125.68115    | 125.68115    |              |                |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/05/2015 | Bond Future             | 125.81096    | 125.81096    | 126.24800    | 126.24800    |              |                |                   |            | 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          |
| 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 05/02/2015 | Bond Future             | 9.41185      | 86.41469     | 9.53863      | 85.46094     |              |                |                   |            | 0.00          | 0                | 6,220.00      |
| ES33             | On 07/05/2015 | Bond Future             | 9.48741      | 84.04155     | 9.61768      | 83.07544     |              |                |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/08/2015 | Bond Future             | 9.55705      | 85.49524     | 9.69122      | 84.51365     |              |                |                   |            | 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 |
|------------------|---------------|------------------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 05/02/2015 | GOVI                   | 484.92100 |          | 484.92100 |           | 481.64500    | 481.64500      |                   |            | 14,547,630.00 | 3                | 407.00        |
| GOVI             | On 07/05/2015 | GOVI                   | 492.86200 |          | 492.86200 |           | 489.54600    | 489.54600      |                   |            | 0.00          | 0                | 130.00        |
| GOVI             | On 06/08/2015 | GOVI                   | 501.29300 |          | 501.29300 |           | 497.92300    | 497.92300      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 05/02/2015 | Bond Future            | 118.74632 |          | 118.74632 |           | 118.58018    | 118.58018      |                   |            | 0.00          | 0                | 16.00         |
| I2025            | On 07/05/2015 | Bond Future            | 120.70565 |          | 120.70565 |           | 120.54135    | 120.54135      |                   |            | 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 05/02/2015 | Bond Future            | 126.40352 |          | 126.40352 |           | 126.40168    | 126.40168      |                   |            | 0.00          | 0                | 1,318.00      |
| I2038            | On 07/05/2015 | Bond Future            | 128.48905 |          | 128.48905 |           | 128.49204    | 128.49204      |                   |            | 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 05/02/2015 | Bond Future            | 128.68844 |          | 128.68844 |           | 128.25298    | 128.25298      |                   |            | 0.00          | 0                | 5,389.00      |
| I2046            | On 07/05/2015 | Bond Future            | 129.44088 |          | 129.44088 |           | 129.00300    | 129.00300      |                   |            | 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 05/02/2015 | Bond Future            | 137.86471 |          | 137.86471 |           | 138.20742    | 138.20742      |                   |            | 0.00          | 0                | 2,640.00      |
| I2050            | On 07/05/2015 | Bond Future            | 140.13943 |          | 140.13943 |           | 140.49274    | 140.49274      |                   |            | 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 05/02/2015 | Index Future           | 225.68500 |          | 225.68500 |           | 225.79800    | 225.79800      |                   |            | 0.00          | 0                | 1,093.00      |
| IGOV             | On 07/05/2015 | Index Future           | 229.40800 |          | 229.40800 |           | 229.52900    | 229.52900      |                   |            | 0.00          | 0                | 80.00         |
| IGOV             | On 06/08/2015 | Index Future           | 233.35900 |          | 233.35900 |           | 233.48400    | 233.48400      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 05/02/2015 | Index Future           | 611.50300 |          | 611.50300 |           | 611.80900    | 611.80900      |                   |            | 0.00          | 0                | 157.00        |
| ILBI             | On 07/05/2015 | Index Future           | 621.56000 |          | 621.56000 |           | 621.87300    | 621.87300      |                   |            | 0.00          | 0                | 0.00          |
| J201             | On 22/12/2014 | Interest Rate Swap     | 8.65500   | 0.05139  |           |           | 8.65500      | 0.05139        |                   | 15.00      | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/11/2014 | Jibar Tradeable Future | 6.11000   | 93.89000 |           |           | 6.11000      | 93.89000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future | 6.19000   | 93.81000 |           |           | 6.19000      | 93.81000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/01/2015 | Jibar Tradeable Future | 6.24000   | 93.76000 |           |           | 6.24000      | 93.76000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/02/2015 | Jibar Tradeable Future | 6.31000   | 93.69000 |           |           | 6.32000      | 93.68000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/03/2015 | Jibar Tradeable Future | 6.35000   | 93.65000 |           |           | 6.38000      | 93.62000       |                   |            | 0.00          | 0                | 2,850.00      |
| JIBAR FUTURE     | On 15/04/2015 | Jibar Tradeable Future | 6.42000   | 93.58000 |           |           | 6.45000      | 93.55000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/06/2015 | Jibar Tradeable Future | 6.55000   | 93.45000 |           |           | 6.59000      | 93.41000       |                   |            | 0.00          | 0                | 5,000.00      |
| JIBAR FUTURE     | On 16/09/2015 | Jibar Tradeable Future | 6.70000   | 93.30000 |           |           | 6.78000      | 93.22000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/12/2015 | Jibar Tradeable Future | 6.82000   | 93.18000 |           |           | 6.92000      | 93.08000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 16/03/2016 | Jibar Tradeable Future | 6.95000   | 93.05000 |           |           | 7.08000      | 92.92000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 | Jibar Tradeable Future | 7.07000   | 92.93000 |           |           | 7.21000      | 92.79000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2016 | Jibar Tradeable Future | 7.20000   | 92.80000 |           |           | 7.32000      | 92.68000       |                   |            | 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 |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| KES / R          | On 12/12/2014 | Foreign Exchange Future |        |            | 0.12450     |       | 0.12450   |           | 0.12480      | 0.12480        |                   | 13.45      | 0.00           | 0                | 9.00          |
| NGN / R          | On 12/12/2014 | Foreign Exchange Future |        |            | 0.06600     |       | 0.06600   |           | 0.06680      | 0.06680        |                   | 19.32      | 0.00           | 0                | 17.00         |
| NGN / R          | On 11/12/2015 | Foreign Exchange Future |        |            | 0.06020     |       | 0.06020   |           | 0.06320      | 0.06320        |                   |            | 0.00           | 0                | 56,400.00     |
| QUANTO € / \$    | On 12/12/2014 | Foreign Exchange Future |        |            | 1.24540     |       | 1.24540   |           | 1.24270      | 1.24270        |                   |            | 0.00           | 0                | 110.00        |
| QUANTO € / \$    | On 16/03/2015 | Foreign Exchange Future |        |            | 1.24630     |       | 1.24630   |           | 1.24350      | 1.24350        |                   |            | 0.00           | 0                | 0.00          |
| QUANTO € / \$    | On 12/06/2015 | Foreign Exchange Future |        |            | 1.24720     |       | 1.24720   |           | 1.24450      | 1.24450        |                   |            | 0.00           | 0                | 200.00        |
| R157/R201        | On 15/09/2015 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R157/R206        | On 15/09/2015 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R186             | On 05/02/2015 | Bond Future             |        |            | 7.89306     |       | 121.29166 |           | 8.00902      | 120.29750      |                   | 7.58       | 200,131,239.00 | 1,650            | 45,209.00     |
| R186             | On 05/02/2015 | Bond Future             | 8.45   | Put        | 342.35000   |       | 0.34235   |           | 519.33000    | 0.51933        | 342.350           | 7.80       | 0.00           | 0                | 6,500.00      |
| R186             | On 05/02/2015 | Bond Future             | 8.50   | Put        | 287.43000   |       | 0.28743   |           | 442.22000    | 0.44222        | 287.430           | 7.82       | 0.00           | 0                | 6,500.00      |
| R186             | On 05/02/2015 | Bond Future             | 9.00   | Put        | 39.64000    |       | 0.03964   |           | 70.37000     | 0.07037        | 39.640            | 8.07       | 0.00           | 0                | 9,600.00      |
| R186             | On 07/05/2015 | Bond Future             |        |            | 7.93827     |       | 123.27876 |           | 8.05790      | 122.27297      |                   | 7.79       | 0.00           | 0                | 0.00          |
| R186             | On 06/08/2015 | Bond Future             |        |            | 7.97464     |       | 120.11005 |           | 8.09846      | 119.08868      |                   | 8.24       | 0.00           | 0                | 0.00          |
| R186             | On 05/11/2015 | Bond Future             |        |            | 7.99252     |       | 122.29604 |           | 8.12052      | 121.25838      |                   | 7.97       | 0.00           | 0                | 0.00          |
| R186             | On 05/11/2015 | Bond Future             | 9.00   | Put        | 1,159.07000 |       | 1.15907   |           | 1,535.93000  | 1.53593        | 1,159.070         | 8.31       | 0.00           | 0                | 2,600.00      |
| R186             | On 21/12/2026 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R197             | On 05/02/2015 | Bond Future             |        |            | 288.70891   |       | 288.70891 |           | 288.70703    | 288.70703      |                   |            | 0.00           | 0                | 898.00        |
| R197             | On 07/05/2015 | Bond Future             |        |            | 293.47221   |       | 293.47221 |           | 293.48125    | 293.48125      |                   |            | 0.00           | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R201             | On 22/12/2014 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R201/R206        | On 22/12/2014 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R202             | On 05/02/2015 | Bond Future             |        |            | 235.93137   |       | 235.93137 |           | 235.92831    | 235.92831      |                   |            | 0.00           | 0                | 50,593.00     |
| R202             | On 07/05/2015 | Bond Future             |        |            | 239.82408   |       | 239.82408 |           | 239.82952    | 239.82952      |                   |            | 0.00           | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R2023            | On 05/02/2015 | Bond Future             |        |            | 7.62657     |       | 104.21555 |           | 7.74346      | 103.52166      |                   | 5.84       | 0.00           | 0                | 10,317.00     |
| R2023            | On 07/05/2015 | Bond Future             |        |            | 7.66754     |       | 101.99745 |           | 7.78878      | 101.29609      |                   | 6.25       | 0.00           | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future             |        |            | 7.69807     |       | 103.76130 |           | 7.82445      | 103.04939      |                   | 6.35       | 0.00           | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future             | 9.07   | Put        | 270.23000   |       | 0.27023   |           | 347.14000    | 0.34714        | 270.230           | 6.73       | 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 05/02/2015 | Bond Future             |        |            | 6.64631     |       | 107.12319 |           | 6.77022      | 106.82618      |                   | 1.88       | 0.00           | 0                | 15,535.00     |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R203             | On 05/02/2015 | Bond Future        | 7.69   | Call       | 2,471.98000 |       | 2.47198   | 2,179.11000 | 2.17911      |                | 2,471.980         | 2.06       | 0.00           | 0                | 55.00         |
| R203             | On 07/05/2015 | Bond Future        |        |            | 6.64708     |       | 104.71040 | 6.78367     | 104.41252    |                |                   | 1.93       | 0.00           | 0                | 0.00          |
| R203             | On 06/08/2015 | Bond Future        |        |            | 6.60373     |       | 106.52137 | 6.75738     | 106.21996    |                |                   | 1.83       | 0.00           | 0                | 0.00          |
| R203             | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00           | 0                | 0.00          |
| R203/R157        | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00           | 0                | 0.00          |
| R2030            | On 05/02/2015 | Bond Future        |        |            | 8.30977     |       | 97.59063  | 8.44067     | 96.51001     |                |                   |            | 0.00           | 0                | 4,658.00      |
| R2030            | On 07/05/2015 | Bond Future        |        |            | 8.36063     |       | 99.19015  | 8.49515     | 98.09554     |                |                   |            | 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 05/02/2015 | Bond Future        |        |            | 8.48802     |       | 100.86816 | 8.61892     | 99.72508     |                |                   |            | 0.00           | 0                | 3.00          |
| R2032            | On 07/05/2015 | Bond Future        |        |            | 8.53983     |       | 98.36458  | 8.67425     | 97.20639     |                |                   |            | 0.00           | 0                | 0.00          |
| R2032            | On 06/08/2015 | Bond Future        |        |            | 8.58490     |       | 100.06612 | 8.72320     | 98.88943     |                |                   |            | 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 05/02/2015 | Bond Future        |        |            | 8.59438     |       | 99.30487  | 8.71467     | 98.14483     |                |                   |            | 0.00           | 0                | 13,845.00     |
| R2037            | On 07/05/2015 | Bond Future        |        |            | 8.64566     |       | 100.93255 | 8.76896     | 99.75736     |                |                   |            | 0.00           | 0                | 500.00        |
| R2037            | On 06/08/2015 | Bond Future        |        |            | 8.69199     |       | 98.41843  | 8.81870     | 97.22447     |                |                   |            | 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 05/02/2015 | Bond Future        |        |            | 6.94979     |       | 104.60988 | 7.06469     | 104.21919    |                |                   | 2.93       | 0.00           | 0                | 10,772.00     |
| R204             | On 07/05/2015 | Bond Future        |        |            | 6.97731     |       | 106.32361 | 7.10020     | 105.93050    |                |                   | 2.97       | 0.00           | 0                | 0.00          |
| R204             | On 06/08/2015 | Bond Future        |        |            | 6.98204     |       | 104.12356 | 7.11495     | 103.72525    |                |                   | 3.08       | 0.00           | 0                | 0.00          |
| R204             | On 06/08/2015 | Bond Future        | 8.41   | Put        | 93.98000    |       | 0.09398   | 125.73000   | 0.12573      |                | 93.980            | 3.30       | 0.00           | 0                | 699.00        |
| R204             | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00           | 0                | 0.00          |
| R204/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00           | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00           | 0                | 0.00          |
| R2044            | On 05/02/2015 | Bond Future        |        |            | 8.67760     |       | 101.00003 | 8.79774     | 99.73898     |                |                   |            | 0.00           | 0                | 5,842.00      |
| R2044            | On 07/05/2015 | Bond Future        |        |            | 8.72735     |       | 102.65544 | 8.85041     | 101.37771    |                |                   |            | 0.00           | 0                | 0.00          |
| R2044            | On 06/08/2015 | Bond Future        |        |            | 8.77245     |       | 100.04594 | 8.89880     | 98.74766     |                |                   |            | 0.00           | 0                | 0.00          |
| R2048            | On 05/02/2015 | Bond Future        |        |            | 8.66858     |       | 104.81395 | 8.78363     | 103.57092    |                |                   |            | 104,813,950.00 | 1,000            | 40,123.00     |
| R2048            | On 07/05/2015 | Bond Future        |        |            | 8.71419     |       | 102.09934 | 8.83195     | 100.83975    |                |                   |            | 0.00           | 0                | 0.00          |
| R2048            | On 06/08/2015 | Bond Future        |        |            | 8.75461     |       | 103.86509 | 8.87539     | 102.58524    |                |                   |            | 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 05/02/2015 | Bond Future        |        |            | 7.20292     |       | 100.70530 | 7.31634     | 100.24234    |                |                   | 3.86       | 10,574,056.50  | 105              | 36,307.00     |
| R207             | On 07/05/2015 | Bond Future        |        |            | 7.24310     |       | 102.35543 | 7.36277     | 101.88878    |                |                   | 3.94       | 0.00           | 0                | 0.00          |
| R207             | On 07/05/2015 | Bond Future        | 7.73   | Call       | 2,323.48000 |       | 2.32348   | 1,974.75000 | 1.97475      |                | 2,323.480         | 4.07       | 0.00           | 0                | 66.00         |
| R207             | On 06/08/2015 | Bond Future        |        |            | 7.26661     |       | 100.48142 | 7.39397     | 100.00825    |                |                   | 4.11       | 0.00           | 0                | 0.00          |
| R207             | On 06/08/2015 | Bond Future        | 7.46   | Call       | 1,788.44000 |       | 1.78844   | 1,526.09000 | 1.52609      |                | 1,788.440         | 4.10       | 0.00           | 0                | 70.00         |
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00           | 0                | 0.00          |
| R207/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000 | 100.00000   | 100.00000    |                |                   |            | 0.00           | 0                | 0.00          |

| 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/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208             | On 05/02/2015 | Bond Future        |        |            | 7.37892   |       | 99.39559  |           | 7.49132      | 98.86082       |                   | 4.73       | 198,791.18    | 2                | 52,029.00     |
| R208             | On 07/05/2015 | Bond Future        |        |            | 7.41821   |       | 97.62340  |           | 7.53569      | 97.08357       |                   | 5.02       | 0.00          | 0                | 0.00          |
| R208             | On 06/08/2015 | Bond Future        |        |            | 7.44415   |       | 99.31181  |           | 7.56769      | 98.76413       |                   | 5.08       | 0.00          | 0                | 0.00          |
| R208             | On 06/08/2015 | Bond Future        | 8.85   | Put        | 180.60000 |       | 0.18060   |           | 233.72000    | 0.23372        | 180.600           | 5.40       | 0.00          | 0                | 198.00        |
| R208             | On 05/11/2015 | Bond Future        |        |            | 7.44291   |       | 97.71544  |           | 7.57283      | 97.15958       |                   | 4.98       | 0.00          | 0                | 0.00          |
| R208             | On 05/11/2015 | Bond Future        | 8.48   | Put        | 536.22000 |       | 0.53622   |           | 678.82000    | 0.67882        | 536.220           | 5.29       | 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/R157        | On 31/03/2021 | Price Contribution |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209             | On 05/02/2015 | Bond Future        |        |            | 8.50591   |       | 80.30971  |           | 8.62588      | 79.34954       |                   | 11.48      | 1,606,194.20  | 20               | 28,435.00     |
| R209             | On 07/05/2015 | Bond Future        |        |            | 8.55120   |       | 78.47680  |           | 8.67399      | 77.50391       |                   | 12.42      | 0.00          | 0                | 0.00          |
| R209             | On 06/08/2015 | Bond Future        |        |            | 8.59042   |       | 79.83420  |           | 8.71632      | 78.84572       |                   | 12.71      | 0.00          | 0                | 0.00          |
| R209             | On 06/08/2015 | Bond Future        | 9.90   | Put        | 593.08000 |       | 0.59308   |           | 733.06000    | 0.73306        | 593.080           | 13.38      | 0.00          | 0                | 2,914.00      |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000   |       | 6.25000   |           | 6.25000      | 6.25000        |                   |            | 0.00          | 0                | 0.00          |
| R209/R157        | On 31/03/2036 | Price Contribution |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 05/02/2015 | Bond Future        |        |            | 177.58984 |       | 177.58984 |           | 178.19563    | 178.19563      |                   |            | 0.00          | 0                | 628.00        |
| R210             | On 07/05/2015 | Bond Future        |        |            | 178.44165 |       | 178.44165 |           | 179.06427    | 179.06427      |                   |            | 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 05/02/2015 | Bond Future        |        |            | 133.01102 |       | 133.01102 |           | 133.01927    | 133.01927      |                   |            | 0.00          | 0                | 1,120.00      |
| R211             | On 07/05/2015 | Bond Future        |        |            | 135.20581 |       | 135.20581 |           | 135.21925    | 135.21925      |                   |            | 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 05/02/2015 | Bond Future        |        |            | 137.91451 |       | 137.91451 |           | 138.05086    | 138.05086      |                   |            | 0.00          | 0                | 14,864.00     |
| R212             | On 07/05/2015 | Bond Future        |        |            | 140.19023 |       | 140.19023 |           | 140.33411    | 140.33411      |                   |            | 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 05/02/2015 | Bond Future        |        |            | 8.36081   |       | 91.24089  |           | 8.48645      | 90.24404       |                   | 9.85       | 0.00          | 0                | 21,766.00     |
| R213             | On 07/05/2015 | Bond Future        |        |            | 8.40705   |       | 89.19018  |           | 8.53591      | 88.18034       |                   | 10.64      | 0.00          | 0                | 0.00          |
| R213             | On 06/08/2015 | Bond Future        |        |            | 8.44702   |       | 90.73259  |           | 8.57952      | 89.70663       |                   | 10.85      | 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          |

| Contract Details | Strike        | Call / Put              | MTM          | Yield | MarkPrice    | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R213/R186        | On 28/02/2031 | Price Contribution      | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R214             | On 05/02/2015 | Bond Future             | 8.60718      |       | 81.16456     |           | 8.72721      | 80.15758       |                   | 12.05      | 81,164.56     | 1                | 6,870.00      |
| R214             | On 07/05/2015 | Bond Future             | 8.65135      |       | 79.20202     |           | 8.77413      | 78.18151       |                   | 13.06      | 0.00          | 0                | 0.00          |
| R214             | On 06/08/2015 | Bond Future             | 8.69025      |       | 80.57174     |           | 8.81609      | 79.53480       |                   | 13.36      | 0.00          | 0                | 0.00          |
| R214             | On 28/02/2041 | Price Contribution      | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R214/R209        | On 28/02/2041 | Price Contribution      | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| RAIN             | On 12/12/2014 | Foreign Exchange Future | 21,003.44000 |       | 21,003.44000 |           | 21,080.98000 | 21,080.98000   |                   |            | 0.00          | 0                | 0.00          |
| TRY / R          | On 12/12/2014 | Foreign Exchange Future | 4.95230      |       | 4.95230      |           | 4.96530      | 4.96530        |                   | 5.65       | 0.00          | 0                | 0.00          |
| TRY / R          | On 16/03/2015 | Foreign Exchange Future | 4.93340      |       | 4.93340      |           | 4.94020      | 4.94020        |                   | 6.36       | 0.00          | 0                | 0.00          |
| ZMW / R          | On 12/12/2014 | Foreign Exchange Future | 1.74810      |       | 1.74810      |           | 1.75710      | 1.75710        |                   | 17.98      | 0.00          | 0                | 13.00         |

**Total for Derivatives :** **1,082,048,692.12**    **118,796**    **3 992 458.00**

**i-Bonds**

|        |               |           |         |  |           |  |         |           |  |  |                       |               |                  |
|--------|---------------|-----------|---------|--|-----------|--|---------|-----------|--|--|-----------------------|---------------|------------------|
| AA02   | On 28/03/2016 | Spot Bond | 0.00000 |  | 100.00000 |  | 0.00000 | 100.84996 |  |  | 0.00                  | 0             | 0.00             |
| AA03   | On 11/05/2015 | Spot Bond | 6.79000 |  | 101.57814 |  | 6.79000 | 101.52327 |  |  | 28,518,000,000,000.00 | 4,200,000,000 | 2,100,000,000.00 |
| AA04   | On 22/03/2017 | Spot Bond | 0.00000 |  | 100.00000 |  | 0.00000 | 101.06053 |  |  | 0.00                  | 0             | 0.00             |
| AA05   | On 22/03/2019 | Spot Bond | 8.19500 |  | 105.27874 |  | 8.19500 | 105.20868 |  |  | 0.00                  | 0             | 600,000,000.00   |
| AA06   | On 15/04/2021 | Spot Bond | 0.00000 |  | 100.00000 |  | 0.00000 | 100.62363 |  |  | 0.00                  | 0             | 0.00             |
| AA07   | On 15/04/2021 | Spot Bond | 8.90000 |  | 103.68045 |  | 8.90000 | 103.60607 |  |  | 0.00                  | 0             | 0.00             |
| AB010  | On 21/11/2022 | Spot Bond | 0.00000 |  | 100.00000 |  | 0.00000 | 99.77607  |  |  | 0.00                  | 0             | 0.00             |
| AB011  | On 21/11/2023 | Spot Bond | 0.00000 |  | 100.00000 |  | 0.00000 | 99.85319  |  |  | 0.00                  | 0             | 0.00             |
| AB013  | On 21/11/2018 | Spot Bond | 9.06000 |  | 97.38633  |  | 9.06000 | 97.31600  |  |  | 0.00                  | 0             | 0.00             |
| AB06   | On 27/03/2015 | Spot Bond | 6.91000 |  | 101.55074 |  | 6.91000 | 101.49448 |  |  | 414,600,000,000.00    | 60,000,000    | 120,000,000.00   |
| AB08   | On 03/05/2017 | Spot Bond | 0.00000 |  | 100.00000 |  | 0.00000 | 100.79637 |  |  | 0.00                  | 0             | 0.00             |
| AB09   | On 03/05/2017 | Spot Bond | 8.51000 |  | 104.24725 |  | 8.51000 | 104.17528 |  |  | 0.00                  | 0             | 500,000,000.00   |
| ABCP13 | On 07/12/2023 | Spot Bond | 2.31000 |  | 128.37714 |  | 2.31000 | 276.92860 |  |  | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ABFN04           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.10004      |                   |            | 0.00          | 10,214,000,000   | 5,107,000,000.00 |
| ABFN06           | On 17/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.75482      |                   |            | 0.00          | 0                | 0.00             |
| ABFN07           | On 17/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21598      |                   |            | 0.00          | 0                | 0.00             |
| ABFN08           | On 17/03/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26336      |                   |            | 0.00          | 0                | 0.00             |
| ABFN09           | On 17/03/2026 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.29480      |                   |            | 0.00          | 0                | 0.00             |
| ABFN10           | On 28/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.73685      |                   |            | 0.00          | 0                | 0.00             |
| ABFN11           | On 09/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47258      |                   |            | 0.00          | 0                | 0.00             |
| ABFN12           | On 09/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15657      |                   |            | 0.00          | 0                | 0.00             |
| ABN03U           | On 12/03/2015 | Spot Bond  | 100.00000 | 95.02950  |           | 100.00000    | 94.30223       |                   |            | 0.00          | 0                | 0.00             |
| ABN05            | On 18/04/2021 | Spot Bond  | 2.05000   | 172.54278 |           | 2.05000      | 172.45149      |                   |            | 0.00          | 0                | 0.00             |
| ABN07            | On 13/06/2015 | Spot Bond  | 2.76000   | 164.94164 |           | 2.76000      | 164.84506      |                   |            | 0.00          | 0                | 0.00             |
| ABN09            | On 27/06/2023 | Spot Bond  | 2.17000   | 175.79205 |           | 2.17000      | 175.69750      |                   |            | 0.00          | 0                | 0.00             |
| ABN14            | On 10/10/2033 | Spot Bond  | 1.82000   | 185.32179 |           | 1.82000      | 185.22724      |                   |            | 0.00          | 0                | 0.00             |
| ABN33            | On 29/01/2018 | Spot Bond  | 7.70625   | 78.85498  |           | 7.70625      | 78.80688       |                   |            | 0.00          | 0                | 0.00             |
| ABN34            | On 29/01/2018 | Spot Bond  | 7.70625   | 78.85498  |           | 7.70625      | 78.80688       |                   |            | 0.00          | 0                | 0.00             |
| ABN38            | On 17/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 93.53000       |                   |            | 0.00          | 0                | 0.00             |
| ABN39            | On 21/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.16354      |                   |            | 0.00          | 0                | 0.00             |
| ABN40            | On 29/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 93.53000       |                   |            | 0.00          | 0                | 0.00             |
| ABN42            | On 16/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 92.25000       |                   |            | 0.00          | 0                | 0.00             |
| ABN44            | On 14/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 92.57000       |                   |            | 0.00          | 0                | 0.00             |
| ABN45            | On 23/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 89.88000       |                   |            | 0.00          | 0                | 0.00             |
| ABN46            | On 23/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 89.27000       |                   |            | 0.00          | 0                | 0.00             |
| ABN47            | On 05/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76699      |                   |            | 0.00          | 0                | 0.00             |
| ABN48            | On 13/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.64638      |                   |            | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN49            | On 12/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 88.92000       |                   |            | 0.00          | 0                | 0.00          |
| ABN50            | On 21/12/2014 | Spot Bond  | 6.94000 |       | 103.70459 |           | 6.94000      | 103.64584      |                   |            | 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      | 88.92000       |                   |            | 0.00          | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 92.05000       |                   |            | 0.00          | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 89.31000       |                   |            | 0.00          | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.92106      |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 7.08000 |       | 107.38696 |           | 7.08000      | 107.32506      |                   |            | 0.00          | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.62941      |                   |            | 0.00          | 0                | 0.00          |
| ABN59            | On 20/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 86.57000       |                   |            | 0.00          | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 86.30000       |                   |            | 0.00          | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  | 2.68000 |       | 94.55512  |           | 2.68000      | 108.17846      |                   |            | 0.00          | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  | 2.39000 |       | 102.73228 |           | 2.39000      | 161.47448      |                   |            | 0.00          | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  | 2.35000 |       | 118.35318 |           | 2.35000      | 216.18211      |                   |            | 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      | 85.75000       |                   |            | 0.00          | 0                | 0.00          |
| ABN67            | On 28/02/2023 | Spot Bond  | 9.29000 |       | 92.36268  |           | 9.29000      | 92.81398       |                   |            | 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      | 96.08000       |                   |            | 0.00          | 0                | 0.00          |
| ABN71            | On 29/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.90000      |                   |            | 0.00          | 0                | 0.00          |
| ABN72            | On 17/03/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.31611      |                   |            | 0.00          | 0                | 0.00          |
| ABN73            | On 03/05/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 91.99000       |                   |            | 0.00          | 0                | 0.00          |
| ABN74            | On 09/05/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.76000      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| 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   | 108.99582 | 9.63000   | 108.93938    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN77            | On 07/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 95.29000     |                |                   |                      | 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  | 9.35500   | 112.44451 | 9.35500   | 112.36027    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN80            | On 31/03/2021 | Spot Bond  | 8.60500   | 91.92539  | 8.60500   | 91.86158     |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN81            | On 05/07/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.36000    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN82            | On 05/07/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.37000    |                |                   |                      | 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  | 9.45000   | 111.72961 | 9.45000   | 111.64508    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN88            | On 06/09/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 88.80000     |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN91            | On 11/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.40907    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN92            | On 31/01/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.30074    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABS10            | On 17/03/2018 | Spot Bond  | 7.86000   | 107.46485 | 7.86000   | 107.39621    |                |                   |                      | 0.00          | 0                | 1,440,000,000.00 |
| ABS11            | On 09/04/2021 | Spot Bond  | 8.61000   | 104.96145 | 8.61000   | 104.88855    |                |                   |                      | 0.00          | 0                | 500,000,000.00   |
| ABS5             | On 01/05/2015 | Spot Bond  | 6.74000   | 101.07054 | 6.74000   | 101.01623    |                |                   | 1,348,000,000,000.00 |               | 200,000,000      | 100,000,000.00   |
| ABS6             | On 01/06/2020 | Spot Bond  | 8.64500   | 101.85399 | 8.64500   | 101.78336    |                |                   | 518,700,000,000.00   |               | 60,000,000       | 636,366,600.00   |
| ABS7             | On 11/09/2026 | Spot Bond  | 9.55000   | 96.35984  | 9.55000   | 96.28537     |                |                   |                      | 0.00          | 0                | 1,460,000,000.00 |
| ABS9             | On 17/03/2016 | Spot Bond  | 7.68500   | 103.65385 | 7.68500   | 103.58908    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABSI2            | On 07/12/2023 | Spot Bond  | 2.12000   | 221.73022 | 2.12000   | 280.78223    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABSI3            | On 31/01/2017 | Spot Bond  | 1.37000   | 128.31456 | 1.37000   | 131.11451    |                |                   |                      | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABSI4            | On 31/01/2022 | Spot Bond  | 2.09500   | 130.78558 |           | 2.09500      | 133.34186      |                   |            | 0.00          | 0                | 0.00          |
| ACIF1U           | On 08/07/2025 | Spot Bond  | 100.00000 | 0.00465   |           | 100.00000    | 0.00459        |                   |            | 0.00          | 0                | 0.00          |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 | 63.33319  |           | 100.00000    | 62.87402       |                   |            | 0.00          | 0                | 0.00          |
| ACL028           | On 15/09/2015 | Spot Bond  | 11.24000  | 104.04421 |           | 11.24000     | 103.94996      |                   |            | 0.00          | 0                | 0.00          |
| ACL029           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.84329       |                   |            | 0.00          | 0                | 0.00          |
| ACL02U           | On 20/03/2018 | Spot Bond  | 100.00000 | 6.33777   |           | 100.00000    | 6.29132        |                   |            | 0.00          | 0                | 0.00          |
| ACL033           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.83930       |                   |            | 0.00          | 0                | 0.00          |
| ACL036           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.78289       |                   |            | 0.00          | 0                | 0.00          |
| ACL03U           | On 20/03/2016 | Spot Bond  | 100.00000 | 37.77607  |           | 100.00000    | 37.49919       |                   |            | 0.00          | 0                | 0.00          |
| ACL042           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.84729       |                   |            | 0.00          | 0                | 0.00          |
| ACL047           | On 22/10/2018 | Spot Bond  | 11.00000  | 66.36461  |           | 11.00000     | 66.30771       |                   |            | 0.00          | 0                | 0.00          |
| ACL04U           | On 20/06/2016 | Spot Bond  | 100.00000 | 24.17668  |           | 100.00000    | 23.99948       |                   |            | 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      | 101.27448      |                   |            | 0.00          | 0                | 0.00          |
| ACL077           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.39389      |                   |            | 0.00          | 0                | 0.00          |
| ACL078           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22121      |                   |            | 0.00          | 0                | 0.00          |
| ACL080           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25720      |                   |            | 0.00          | 0                | 0.00          |
| ACL081           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.27304      |                   |            | 0.00          | 0                | 0.00          |
| ACL082           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.45023      |                   |            | 0.00          | 0                | 0.00          |
| ACL083           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.45023      |                   |            | 0.00          | 0                | 0.00          |
| ACL084           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.46436      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL086           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.46436    |                | 0.00              |            | 0             | 0.00             |               |
| ACL087           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.43608    |                | 0.00              |            | 0             | 0.00             |               |
| ACL088           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 92.51750     |                | 0.00              |            | 0             | 0.00             |               |
| ACL089           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.26118    |                | 0.00              |            | 0             | 0.00             |               |
| ACL092           | On 26/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.09025    |                | 0.00              |            | 0             | 0.00             |               |
| ACL095           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.23564    |                | 0.00              |            | 0             | 0.00             |               |
| ACL096           | On 20/06/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.27139    |                | 0.00              |            | 0             | 0.00             |               |
| ACL097           | On 20/12/2025 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.28573    |                | 0.00              |            | 0             | 0.00             |               |
| ACL098           | On 20/12/2025 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.25696    |                | 0.00              |            | 0             | 0.00             |               |
| ACL100           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.19243    |                | 0.00              |            | 0             | 0.00             |               |
| ACL104           | On 20/12/2019 | Spot Bond  | 9.04500   | 105.44871 | 9.04500   | 105.37100    |                | 0.00              |            | 0             | 0.00             |               |
| ACL118           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.40999    |                | 0.00              |            | 0             | 0.00             |               |
| ACL120           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.06726    |                | 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   | 86.44008     |                | 0.00              |            | 0             | 0.00             |               |
| ACL127           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 174.75405    |                | 0.00              |            | 0             | 0.00             |               |
| ACL128           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 174.78171    |                | 0.00              |            | 0             | 0.00             |               |
| ACL129           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.22113    |                | 0.00              |            | 0             | 0.00             |               |
| ACL136           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.21684    |                | 0.00              |            | 0             | 0.00             |               |
| ACL137           | On 02/09/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.62709    |                | 0.00              |            | 0             | 0.00             |               |
| ACL138           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.21571    |                | 0.00              |            | 0             | 0.00             |               |
| ACL139           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 103.01385    |                | 0.00              |            | 0             | 0.00             |               |
| ACL141           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.92934    |                | 0.00              |            | 0             | 0.00             |               |
| ACL142           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.23168    |                | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL143           |        | On 20/12/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.89361      |                   |            | 0.00          | 0                | 0.00          |
| ACL144           |        | On 20/12/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.52421      |                   |            | 0.00          | 0                | 0.00          |
| ACL145           |        | On 20/12/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.22546      |                   |            | 0.00          | 0                | 0.00          |
| ACL151           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.34701      |                   |            | 0.00          | 0                | 0.00          |
| ACL153           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.08739      |                   |            | 0.00          | 0                | 0.00          |
| ACL154           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.06287      |                   |            | 0.00          | 0                | 0.00          |
| ACL155           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.11047      |                   |            | 0.00          | 0                | 0.00          |
| ACL156           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.19975      |                   |            | 0.00          | 0                | 0.00          |
| ACL157           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.14932      |                   |            | 0.00          | 0                | 0.00          |
| ACL158           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.09172      |                   |            | 0.00          | 0                | 0.00          |
| ACL159           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.10759      |                   |            | 0.00          | 0                | 0.00          |
| ACL161           |        | On 20/03/2022 | Spot Bond | 10.23000 | 101.61136 |           | 10.23000     | 101.52739      |                   |            | 0.00          | 0                | 0.00          |
| ACL162           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.12327      |                   |            | 0.00          | 0                | 0.00          |
| ACL163           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.09893      |                   |            | 0.00          | 0                | 0.00          |
| ACL165           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 118.68434      |                   |            | 0.00          | 0                | 0.00          |
| ACL167           |        | On 20/06/2019 | Spot Bond | 9.13500  | 106.44875 |           | 9.13500      | 106.37084      |                   |            | 0.00          | 0                | 0.00          |
| ACL168           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.19536      |                   |            | 0.00          | 0                | 0.00          |
| ACL169           |        | On 20/06/2017 | Spot Bond | 1.75000  | 117.09916 |           | 1.75000      | 117.13225      |                   |            | 0.00          | 0                | 0.00          |
| ACL170           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.27547      |                   |            | 0.00          | 0                | 0.00          |
| ACL172           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.10885      |                   |            | 0.00          | 0                | 0.00          |
| ACL173           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.16830      |                   |            | 0.00          | 0                | 0.00          |
| ACL174           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.20399      |                   |            | 0.00          | 0                | 0.00          |
| ACL175           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.13259      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL180           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.54051      |                   |            | 0.00          | 0                | 0.00          |
| ACL181           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25729      |                   |            | 0.00          | 0                | 0.00          |
| ACL182           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.88776      |                   |            | 0.00          | 0                | 0.00          |
| ACL183           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11973      |                   |            | 0.00          | 0                | 0.00          |
| ACL184           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.26591      |                   |            | 0.00          | 0                | 0.00          |
| ACL185           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.19685      |                   |            | 0.00          | 0                | 0.00          |
| ACL186           | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17009      |                   |            | 0.00          | 0                | 0.00          |
| ACL187           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23112      |                   |            | 0.00          | 0                | 0.00          |
| ACL188           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24983      |                   |            | 0.00          | 0                | 0.00          |
| ACL191           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.55010      |                   |            | 0.00          | 0                | 0.00          |
| ACL192           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.80334      |                   |            | 0.00          | 0                | 0.00          |
| ACL193           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25423      |                   |            | 0.00          | 0                | 0.00          |
| ACL194           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25423      |                   |            | 0.00          | 0                | 0.00          |
| ACL195           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31807      |                   |            | 0.00          | 0                | 0.00          |
| ACL196           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17544      |                   |            | 0.00          | 0                | 0.00          |
| ACL197           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32494      |                   |            | 0.00          | 0                | 0.00          |
| ACL198           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.32579      |                   |            | 0.00          | 0                | 0.00          |
| ACL199           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31807      |                   |            | 0.00          | 0                | 0.00          |
| ACL200           | On 21/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.42214       |                   |            | 0.00          | 0                | 0.00          |
| ACL201           | On 20/12/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.27872      |                   |            | 0.00          | 0                | 0.00          |
| ACL202           | On 20/12/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26106      |                   |            | 0.00          | 0                | 0.00          |
| ACL203           | On 30/01/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 126.09358      |                   |            | 0.00          | 0                | 0.00          |
| ACL204           | On 14/02/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 127.91258      |                   |            | 0.00          | 0                | 0.00          |
| ACL205           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10401      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL208           | On 20/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.09401      |                   |            | 0.00          | 0                | 0.00          |
| ACL210           | On 20/05/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.89137       |                   |            | 0.00          | 0                | 0.00          |
| ACL212           | On 20/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.12117      |                   |            | 0.00          | 0                | 0.00          |
| ACL213           | On 20/06/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.14205      |                   |            | 0.00          | 0                | 0.00          |
| ACL214           | On 20/09/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.16830      |                   |            | 0.00          | 0                | 0.00          |
| ACL215           | On 20/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.10544      |                   |            | 0.00          | 0                | 0.00          |
| ACL216           | On 20/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.10401      |                   |            | 0.00          | 0                | 0.00          |
| ACL217           | On 20/12/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.20819      |                   |            | 0.00          | 0                | 0.00          |
| ADCB01           | On 08/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.13234      |                   |            | 0.00          | 0                | 0.00          |
| ADCB02           | On 31/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.31687      |                   |            | 0.00          | 0                | 0.00          |
| ADCB03           | On 31/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.30951      |                   |            | 0.00          | 0                | 0.00          |
| ADCP08           | On 27/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.09253      |                   |            | 0.00          | 0                | 0.00          |
| AER01U           | On 18/11/2016 | Spot Bond  |     | 100.00000 | 16.73657  |           | 100.00000    | 16.61523       |                   |            | 0.00          | 0                | 0.00          |
| AFS1U            | On 27/09/2019 | Spot Bond  |     | 100.00000 | 12.88949  |           | 100.00000    | 12.76783       |                   |            | 0.00          | 0                | 0.00          |
| AHF1A1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.72633      |                   |            | 0.00          | 0                | 0.00          |
| AHF1B1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.90046      |                   |            | 0.00          | 0                | 0.00          |
| AHF1C1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.01653      |                   |            | 0.00          | 0                | 0.00          |
| AHF2A1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.52184      |                   |            | 0.00          | 0                | 0.00          |
| AHF2B1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.57251      |                   |            | 0.00          | 0                | 0.00          |
| AHF2C1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.63997      |                   |            | 0.00          | 0                | 0.00          |
| AHF3A1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.49817      |                   |            | 0.00          | 0                | 0.00          |
| AHF3A2           | On 18/04/2016 | Spot Bond  |     | 7.64500   | 99.11432  |           | 7.64500      | 99.05305       |                   |            | 0.00          | 0                | 0.00          |
| AHF3B1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.63837      |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| AHF3C1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.74069      |                   |            | 0.00          | 0                | 0.00             |
| AIR01            | On 15/03/2019 | Spot Bond  | 8.50500   |       | 101.73977 |           | 8.50500      | 101.66957      |                   |            | 0.00          | 0                | 2,810,000,000.00 |
| AIR02            | On 30/04/2023 | Spot Bond  | 9.45000   |       | 113.34919 |           | 9.45000      | 113.26297      |                   |            | 0.00          | 0                | 0.00             |
| AIR03            | On 09/03/2016 | Spot Bond  | 7.13500   |       | 106.62670 |           | 7.13500      | 106.56476      |                   |            | 0.00          | 0                | 0.00             |
| AIR04            | On 29/05/2024 | Spot Bond  | 9.03000   |       | 105.70366 |           | 9.03000      | 105.62759      |                   |            | 0.00          | 0                | 0.00             |
| AIR04U           | On 26/10/2029 | Spot Bond  | 100.00000 |       | 12.17269  |           | 100.00000    | 12.09161       |                   |            | 0.00          | 0                | 0.00             |
| AIR05            | On 29/05/2030 | Spot Bond  | 9.82500   |       | 106.04621 |           | 9.82500      | 105.96333      |                   |            | 0.00          | 0                | 0.00             |
| AIRL01           | On 30/04/2028 | Spot Bond  | 2.64000   |       | 165.84844 |           | 2.64000      | 165.75273      |                   |            | 0.00          | 0                | 0.00             |
| ANG010           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.50494      |                   |            | 0.00          | 0                | 0.00             |
| ANG011           | On 06/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.24239      |                   |            | 0.00          | 0                | 0.00             |
| ANG012           | On 06/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29907      |                   |            | 0.00          | 0                | 0.00             |
| APF01            | On 26/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.06373      |                   |            | 0.00          | 0                | 0.00             |
| APF02            | On 26/09/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.38404      |                   |            | 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      | 101.19086      |                   |            | 0.00          | 0                | 0.00             |
| ASN006           | On 28/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.21606      |                   |            | 0.00          | 0                | 0.00             |
| ASN007           | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.07139      |                   |            | 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             |
| ASN009           | On 27/02/2017 | 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      | 101.13259      |                   |            | 0.00          | 0                | 0.00             |
| ASN012           | On 20/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.33512      |                   |            | 0.00          | 0                | 0.00             |
| ASN013           | On 09/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.61207      |                   |            | 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             |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| ASN015           |        | On 04/04/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.75000      |                   |            | 0.00          | 0                | 0.00              |
| ASN016           |        | On 11/04/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.23000       |                   |            | 0.00          | 0                | 0.00              |
| ASN017           |        | On 09/03/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.45850      |                   |            | 0.00          | 0                | 0.00              |
| ASN020           |        | On 09/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 96.96736       |                   |            | 0.00          | 0                | 0.00              |
| ASN022           |        | On 07/12/2033 | Spot Bond | 2.60000   | 131.44255 |           | 2.60000      | 298.59359      |                   |            | 0.00          | 0                | 0.00              |
| ASN023           |        | On 07/07/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 94.60638       |                   |            | 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              |
| ASN025           |        | On 07/08/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 103.63829      |                   |            | 0.00          | 0                | 0.00              |
| ASN028           |        | On 20/06/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.65319       |                   |            | 0.00          | 0                | 0.00              |
| ASN031           |        | On 14/08/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.61634      |                   |            | 0.00          | 0                | 0.00              |
| ASN032           |        | On 19/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 91.99539       |                   |            | 0.00          | 0                | 0.00              |
| ASN033           |        | On 07/01/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.66682      |                   |            | 0.00          | 0                | 0.00              |
| ASN034           |        | On 20/06/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.69239      |                   |            | 0.00          | 0                | 0.00              |
| ASN036           |        | On 10/11/2019 | Spot Bond | 100.00000 | 14.20444  |           | 100.00000    | 13.88698       |                   |            | 0.00          | 0                | 0.00              |
| ASN037           |        | On 07/12/2033 | Spot Bond | 100.00000 | 5.39687   |           | 100.00000    | 3.56461        |                   |            | 0.00          | 0                | 13,087,500,000.00 |
| ASN35U           |        | On 20/12/2016 | Spot Bond | 100.00000 | 24.63894  |           | 100.00000    | 24.17508       |                   |            | 0.00          | 0                | 0.00              |
| ASN38U           |        | On 20/12/2017 | Spot Bond | 100.00000 | 14.31015  |           | 100.00000    | 13.88153       |                   |            | 0.00          | 0                | 0.00              |
| ASN39U           |        | On 20/12/2017 | Spot Bond | 100.00000 | 14.41122  |           | 100.00000    | 13.97957       |                   |            | 0.00          | 0                | 0.00              |
| ASN40U           |        | On 20/12/2017 | Spot Bond | 100.00000 | 13.95640  |           | 100.00000    | 13.53838       |                   |            | 0.00          | 0                | 0.00              |
| BAR001           |        | On 12/06/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.26395      |                   |            | 0.00          | 0                | 0.00              |
| BAR002           |        | On 20/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.03251      |                   |            | 0.00          | 0                | 0.00              |
| BAR003           |        | On 20/03/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.01821      |                   |            | 0.00          | 0                | 0.00              |
| BAW10            |        | On 01/10/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.98021      |                   |            | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| BAW11            | On 01/10/2018 | Spot Bond  |     | 8.60500   | 105.11028 |           | 8.60500      | 105.03732      |                   |            | 3,269,900,000,000.00 | 380,000,000      | 380,000,000.00   |
| BAW12            | On 17/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.82206      |                   |            | 0.00                 | 0                | 0.00             |
| BAW13            | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.34357      |                   |            | 0.00                 | 0                | 0.00             |
| BAW15            | On 01/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.62410      |                   |            | 0.00                 | 0                | 0.00             |
| BAW17            | On 05/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.02043      |                   |            | 0.00                 | 0                | 0.00             |
| BAW18            | On 05/12/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.74750      |                   |            | 0.00                 | 0                | 0.00             |
| BAW19            | On 05/12/2020 | Spot Bond  |     | 9.18000   | 106.03455 |           | 9.18000      | 105.95657      |                   |            | 0.00                 | 0                | 1,000,000,000.00 |
| BAW2             | On 02/10/2015 | Spot Bond  |     | 7.32000   | 105.07262 |           | 7.32000      | 105.01038      |                   |            | 0.00                 | 0                | 0.00             |
| BAW20U           | On 15/01/2016 | Spot Bond  |     | 100.00000 | 34.26805  |           | 100.00000    | 33.81795       |                   |            | 0.00                 | 0                | 0.00             |
| BAW3             | On 02/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.03412      |                   |            | 0.00                 | 0                | 0.00             |
| BAW8             | On 02/10/2017 | Spot Bond  |     | 8.46000   | 104.94346 |           | 8.46000      | 104.87181      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA01           | On 31/03/2016 | Spot Bond  |     | 11.01538  | 103.22216 |           | 11.01538     | 102.64735      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA04           | On 30/09/2015 | Spot Bond  |     | 11.05003  | 101.74174 |           | 11.05003     | 101.60855      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA05           | On 30/09/2015 | Spot Bond  |     | 11.07996  | 101.70237 |           | 11.07996     | 101.58135      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA06           | On 30/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.34973      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA07           | On 31/12/2015 | Spot Bond  |     | 11.11001  | 101.73183 |           | 11.11001     | 101.53534      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA08           | On 31/12/2017 | Spot Bond  |     | 11.68796  | 101.76367 |           | 11.68796     | 101.67907      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA09           | On 31/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.38017      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA10           | On 31/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.38017      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA11           | On 31/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.38024      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA12           | On 31/03/2016 | Spot Bond  |     | 11.26538  | 101.15557 |           | 11.26538     | 101.15961      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA13           | On 31/03/2016 | Spot Bond  |     | 11.20961  | 102.45752 |           | 11.20961     | 101.61194      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA14           | On 30/09/2015 | Spot Bond  |     | 11.05003  | 101.74174 |           | 11.05003     | 101.60855      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA15           | On 30/06/2016 | Spot Bond  |     | 11.09753  | 102.12716 |           | 11.09753     | 101.77404      |                   |            | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA16           | On 30/09/2016 | Spot Bond  |     | 10.26489 | 97.69693  |           | 10.26489     | 101.38149      |                   |            | 0.00          | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.31326      |                   |            | 0.00          | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.29261      |                   |            | 0.00          | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.29261      |                   |            | 0.00          | 0                | 0.00          |
| BAYA22           | On 30/09/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.01025      |                   |            | 0.00          | 0                | 0.00          |
| BAYA23           | On 30/06/2017 | Spot Bond  |     | 10.61424 | 101.12660 |           | 10.61424     | 101.15184      |                   |            | 0.00          | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  |     | 11.23500 | 101.11180 |           | 11.23500     | 101.02051      |                   |            | 0.00          | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.25660      |                   |            | 0.00          | 0                | 0.00          |
| BAYA26           | On 30/09/2017 | Spot Bond  |     | 11.16000 | 74.95070  |           | 11.16000     | 98.96697       |                   |            | 0.00          | 0                | 0.00          |
| BAYA27           | On 30/09/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.01025      |                   |            | 0.00          | 0                | 0.00          |
| BAYA29           | On 31/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.19774      |                   |            | 0.00          | 0                | 0.00          |
| BAYA30           | On 31/12/2015 | Spot Bond  |     | 9.28000  | 90.23897  |           | 9.28000      | 101.12814      |                   |            | 0.00          | 0                | 0.00          |
| BAYA31           | On 31/12/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.27461      |                   |            | 0.00          | 0                | 0.00          |
| BAYA32           | On 31/03/2018 | Spot Bond  |     | 11.00500 | 71.68751  |           | 11.00500     | 101.35603      |                   |            | 0.00          | 0                | 0.00          |
| BAYA33           | On 31/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.23858      |                   |            | 0.00          | 0                | 0.00          |
| BAYA34           | On 31/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.26861      |                   |            | 0.00          | 0                | 0.00          |
| BAYA35           | On 31/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.26861      |                   |            | 0.00          | 0                | 0.00          |
| BAYA36           | On 31/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.89176       |                   |            | 0.00          | 0                | 0.00          |
| BAYA37           | On 31/03/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.22417      |                   |            | 0.00          | 0                | 0.00          |
| BAYA39           | On 30/09/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.28864      |                   |            | 0.00          | 0                | 0.00          |
| BAYA41           | On 30/09/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.01024      |                   |            | 0.00          | 0                | 0.00          |
| BAYA42           | On 30/09/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.28864      |                   |            | 0.00          | 0                | 0.00          |
| BAYA43           | On 31/03/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.22657      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA44           | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24639      |                   |            | 0.00          | 0                | 0.00          |
| BAYA45           | On 31/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28874      |                   |            | 0.00          | 0                | 0.00          |
| BAYA46           | On 31/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.94793      |                   |            | 0.00          | 0                | 0.00          |
| BAYA47           | On 30/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.01502      |                   |            | 0.00          | 0                | 0.00          |
| BAYB02           | On 31/03/2016 | Spot Bond  | 14.01538  | 103.57647 |           | 14.01538     | 102.99854      |                   |            | 0.00          | 0                | 0.00          |
| BAYB03           | On 31/12/2016 | Spot Bond  | 15.18324  | 102.30094 |           | 15.18324     | 102.19078      |                   |            | 0.00          | 0                | 0.00          |
| BAYB04           | On 31/03/2017 | Spot Bond  | 14.04032  | 102.18337 |           | 14.04032     | 101.95887      |                   |            | 0.00          | 0                | 0.00          |
| BAYB05           | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.65718      |                   |            | 0.00          | 0                | 0.00          |
| BAYB06           | On 31/12/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.65718      |                   |            | 0.00          | 0                | 0.00          |
| BAYB07           | On 31/03/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.65718      |                   |            | 0.00          | 0                | 0.00          |
| BAYB08           | On 30/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.71668      |                   |            | 0.00          | 0                | 0.00          |
| BAYB09           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.44835      |                   |            | 0.00          | 0                | 0.00          |
| BAYC1U           | On 31/12/2016 | Spot Bond  | 100.00000 | 22.99596  |           | 100.00000    | 22.86532       |                   |            | 0.00          | 0                | 0.00          |
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 | 20.99766  |           | 100.00000    | 20.84544       |                   |            | 0.00          | 0                | 0.00          |
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 | 19.11024  |           | 100.00000    | 18.97168       |                   |            | 0.00          | 0                | 0.00          |
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 | 11.79644  |           | 100.00000    | 11.71092       |                   |            | 0.00          | 0                | 0.00          |
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 | 11.79644  |           | 100.00000    | 11.71092       |                   |            | 0.00          | 0                | 0.00          |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 | 14.26246  |           | 100.00000    | 14.15906       |                   |            | 0.00          | 0                | 0.00          |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.35818  |           | 100.00000    | 12.26858       |                   |            | 0.00          | 0                | 0.00          |
| BCJ03            | On 17/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.51522      |                   |            | 0.00          | 0                | 0.00          |
| BCJ04            | On 21/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46787      |                   |            | 0.00          | 0                | 0.00          |
| BCJ05            | On 07/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.70081      |                   |            | 0.00          | 0                | 0.00          |
| BCJ06            | On 07/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74200      |                   |            | 0.00          | 0                | 0.00          |
| BCP3U            | On 30/06/2019 | Spot Bond  | 100.00000 | 8.04274   |           | 100.00000    | 7.98379        |                   |            | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BCP4U            | On 30/06/2019 | Spot Bond  | 100.00000 |       | 8.04274   | 100.00000 | 7.98379      |                |                   |            | 0.00          | 0                | 0.00           |
| BCP86U           | On 19/11/2014 | Spot Bond  | 100.00000 |       | 99.45504  | 100.00000 | 98.64865     |                |                   |            | 0.00          | 0                | 0.00           |
| BCP87U           | On 05/12/2014 | Spot Bond  | 100.00000 |       | 95.30026  | 100.00000 | 94.55959     |                |                   |            | 0.00          | 0                | 0.00           |
| BCP88U           | On 23/01/2015 | Spot Bond  | 100.00000 |       | 84.49074  | 100.00000 | 83.90805     |                |                   |            | 0.00          | 0                | 0.00           |
| BD0202           | On 31/12/2018 | Spot Bond  | 2.02000   |       | 104.64995 | 2.02000   | 181.41369    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0205           | On 28/04/2028 | Spot Bond  | 7.97000   |       | 98.49655  | 7.97000   | 156.96604    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0206           | On 02/03/2028 | Spot Bond  | 7.97000   |       | 99.81399  | 7.97000   | 157.28022    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0302           | On 18/04/2028 | Spot Bond  | 8.35500   |       | 98.78306  | 8.35500   | 98.71644     |                |                   |            | 0.00          | 0                | 0.00           |
| BD311E           | On 07/12/2023 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.50355    |                |                   |            | 0.00          | 0                | 0.00           |
| BEER02           | On 28/03/2018 | Spot Bond  | 7.60500   |       | 99.57017  | 7.60500   | 99.50860     |                |                   |            | 0.00          | 0                | 100,000,000.00 |
| BG22A1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.43780    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22A2           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.49707    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22A3           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.50680    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22B1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.53919    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22C1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.57155    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22D1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.66176    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 |       | 22.39087  | 100.00000 | 22.22853     |                |                   |            | 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   | 100.31088    |                |                   |            | 0.00          | 0                | 0.00           |
| BG32A3           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.31693    |                |                   |            | 0.00          | 0                | 0.00           |
| BG32A4           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.31895    |                |                   |            | 0.00          | 0                | 0.00           |
| BG32B            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.34312    |                |                   |            | 0.00          | 0                | 0.00           |
| BG32C            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.37531    |                |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|------------------|
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 21.90739  | 100.00000 | 21.74856     |                |                   |                          | 0.00           | 0                 | 0.00             |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 21.90739  | 100.00000 | 21.74856     |                |                   |                          | 0.00           | 0                 | 0.00             |
| BG42A1           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.20827    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BG42A2           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.29810    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BG42A3           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.32260    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BG42A4           | On 15/03/2017 | Spot Bond  | 8.01000   |       | 103.15861 | 8.01000   | 103.09150    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BG42B            | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.39606    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BG42C            | On 15/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.52649    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 |       | 15.66396  | 100.00000 | 15.54915     |                |                   |                          | 0.00           | 0                 | 0.00             |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 |       | 15.66396  | 100.00000 | 15.54915     |                |                   |                          | 0.00           | 0                 | 0.00             |
| BGL01            | On 19/11/2024 | Spot Bond  | 100.00000 |       | 0.00000   | 100.00000 | 100.00000    |                |                   | 6,900,000,000,000,000.00 | 69,000,000,000 | 37,000,000,000.00 |                  |
| BGL02            | On 19/11/2024 | Spot Bond  | 10.84000  |       | 0.00000   | 10.84000  | 10.84000     |                |                   | 142,004,000,000,000.00   | 13,100,000,000 | 13,000,000,000.00 |                  |
| BID04            | On 23/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.67639     |                |                   |                          | 0.00           | 0                 | 50,000,000.00    |
| BID05            | On 26/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.92343    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BID06            | On 30/06/2019 | Spot Bond  | 8.31500   |       | 68.69406  | 8.31500   | 105.33661    |                |                   |                          | 0.00           | 0                 | 2,200,000,000.00 |
| BIDC41           | On 06/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 98.50738     |                |                   |                          | 0.00           | 0                 | 0.00             |
| BIDC42           | On 14/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 98.58044     |                |                   |                          | 0.00           | 0                 | 0.00             |
| BIDC43           | On 15/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 96.92992     |                |                   |                          | 0.00           | 0                 | 0.00             |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.54938    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.79334    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BLG1B            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.54518    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BLG1C            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.62183    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BLG1D            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.76116    |                |                   |                          | 0.00           | 0                 | 0.00             |
| BLG1E            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.34138    |                |                   |                          | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|----------------|
| BLG1F            | On 21/11/2032 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 103.27974      |                   |                       | 0.00          | 0                | 0.00           |
| BSR11U           | On 19/06/2015 | Spot Bond  | 100.00000 |       | 63.29655  |           | 100.00000    | 62.83262       |                   |                       | 0.00          | 0                | 0.00           |
| BSR12            | On 25/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.43068      |                   |                       | 0.00          | 0                | 0.00           |
| BSR13            | On 26/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.44289      |                   |                       | 0.00          | 0                | 0.00           |
| BTC002           | On 17/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.72029       |                   |                       | 0.00          | 0                | 0.00           |
| BTC003           | On 01/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.70934       |                   |                       | 0.00          | 0                | 0.00           |
| BTC004           | On 19/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.40973       |                   |                       | 0.00          | 0                | 0.00           |
| BTC005           | On 20/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 93.50112       |                   |                       | 0.00          | 0                | 0.00           |
| BTC006           | On 22/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.81392       |                   |                       | 0.00          | 0                | 0.00           |
| BTC007           | On 28/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.71101       |                   |                       | 0.00          | 0                | 0.00           |
| BTC008           | On 02/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.62554       |                   |                       | 0.00          | 0                | 0.00           |
| BUS01U           | On 30/09/2016 | Spot Bond  | 100.00000 |       | 27.77823  |           | 100.00000    | 27.57684       |                   |                       | 0.00          | 0                | 0.00           |
| BWZJ17           | On 17/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.21627      |                   |                       | 0.00          | 0                | 0.00           |
| BWZJ18           | On 19/11/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.89881       |                   |                       | 0.00          | 0                | 0.00           |
| CBL08            | On 02/11/2016 | Spot Bond  | 9.16000   |       | 109.24932 |           | 9.16000      | 109.16826      |                   |                       | 0.00          | 0                | 0.00           |
| CBL09            | On 29/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 105.95838      |                   |                       | 0.00          | 0                | 0.00           |
| CBL11            | On 06/05/2016 | Spot Bond  | 9.06000   |       | 102.28063 |           | 9.06000      | 102.20556      |                   | 11,234,400,000,000.00 | 1,240,000,000 | 620,000,000.00   |                |
| CBL12            | On 06/09/2018 | Spot Bond  | 12.20500  |       | 99.58234  |           | 12.20500     | 99.48462       |                   |                       | 0.00          | 0                | 0.00           |
| CBL13            | On 01/02/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.31606      |                   |                       | 0.00          | 0                | 0.00           |
| CBL14            | On 01/02/2019 | Spot Bond  | 11.16500  |       | 104.61652 |           | 11.16500     | 104.52390      |                   |                       | 0.00          | 0                | 0.00           |
| CBL15            | On 18/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.98283       |                   |                       | 0.00          | 0                | 642,500,000.00 |
| CBL16            | On 18/05/2017 | Spot Bond  | 9.05000   |       | 100.83120 |           | 9.05000      | 100.75847      |                   |                       | 0.00          | 0                | 0.00           |
| CBL17            | On 23/08/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.87887      |                   |                       | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| CBL18            | On 23/08/2019 | Spot Bond  | 11.60500  | 100.59272 |           | 11.60500     | 100.50025      |                   |            | 2,321,000,000,000.00 | 200,000,000      | 100,000,000.00   |
| CBL19            | On 02/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.87456      |                   |            | 0.00                 | 0                | 0.00             |
| CBL20            | On 14/12/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.75263      |                   |            | 0.00                 | 0                | 1,030,000,000.00 |
| CBL21            | On 06/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16336      |                   |            | 0.00                 | 0                | 0.00             |
| CBL22            | On 06/05/2020 | Spot Bond  | 9.93000   | 94.32735  |           | 9.93000      | 94.25163       |                   |            | 0.00                 | 0                | 0.00             |
| CCT01            | On 23/06/2023 | Spot Bond  | 9.82000   | 120.74762 |           | 9.82000      | 120.65277      |                   |            | 0.00                 | 0                | 0.00             |
| CCT02            | On 12/06/2024 | Spot Bond  | 10.10000  | 114.15405 |           | 10.10000     | 114.06190      |                   |            | 0.00                 | 0                | 0.00             |
| CCT03            | On 15/03/2025 | Spot Bond  | 8.98000   | 116.39010 |           | 8.98000      | 116.30539      |                   |            | 0.00                 | 0                | 0.00             |
| CGR10            | On 08/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.10524      |                   |            | 0.00                 | 0                | 0.00             |
| CGR11            | On 28/03/2016 | Spot Bond  | 11.36000  | 102.47976 |           | 11.36000     | 102.38597      |                   |            | 0.00                 | 0                | 0.00             |
| CGR12            | On 14/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| CGR13            | On 27/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.01556      |                   |            | 0.00                 | 0                | 0.00             |
| CGR14            | On 13/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.06415      |                   |            | 0.00                 | 0                | 0.00             |
| CGR15            | On 22/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12523      |                   |            | 0.00                 | 0                | 0.00             |
| CGR16            | On 22/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.34917      |                   |            | 0.00                 | 0                | 0.00             |
| CGR17            | On 24/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56052      |                   |            | 0.00                 | 0                | 0.00             |
| CGR8             | On 22/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.00383      |                   |            | 0.00                 | 0                | 0.00             |
| CIG02            | On 30/08/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.80597      |                   |            | 0.00                 | 0                | 0.00             |
| CIG03            | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10640      |                   |            | 0.00                 | 0                | 0.00             |
| CIG04            | On 30/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14875      |                   |            | 0.00                 | 0                | 0.00             |
| CIG05            | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.19756      |                   |            | 0.00                 | 0                | 0.00             |
| CLN126           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.78859       |                   |            | 0.00                 | 0                | 0.00             |
| CLN130           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.79080       |                   |            | 0.00                 | 0                | 0.00             |
| CLN134           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.77910       |                   |            | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN159           | On 14/02/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.99964       |                   |            | 0.00          | 0                | 0.00          |
| CLN170           | On 20/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.22124      |                   |            | 0.00          | 0                | 0.00          |
| CLN179           | On 20/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.97240      |                   |            | 0.00          | 0                | 0.00          |
| CLN184           | On 01/07/2021 | Spot Bond  | 10.11000 |       | 103.79560 |           | 10.11000     | 103.71217      |                   |            | 0.00          | 0                | 0.00          |
| CLN186           | On 06/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.82495      |                   |            | 0.00          | 0                | 0.00          |
| CLN191           | On 23/08/2016 | Spot Bond  | 2.76000  |       | 121.36722 |           | 2.76000      | 121.29631      |                   |            | 0.00          | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 104.03475      |                   |            | 0.00          | 0                | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  | 3.14000  |       | 118.47799 |           | 3.14000      | 121.22056      |                   |            | 0.00          | 0                | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond  | 8.25000  |       | 101.75720 |           | 8.25000      | 101.68905      |                   |            | 0.00          | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  | 2.79500  |       | 128.98741 |           | 2.79500      | 123.06164      |                   |            | 0.00          | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond  | 2.40000  |       | 126.46030 |           | 2.40000      | 120.65450      |                   |            | 0.00          | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.70140      |                   |            | 0.00          | 0                | 0.00          |
| CLN215           | On 17/10/2016 | Spot Bond  | 8.38500  |       | 100.94762 |           | 8.38500      | 100.87930      |                   |            | 0.00          | 0                | 0.00          |
| CLN219           | On 20/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.53199      |                   |            | 0.00          | 0                | 0.00          |
| CLN220           | On 20/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.54487      |                   |            | 0.00          | 0                | 0.00          |
| CLN221           | On 20/10/2016 | Spot Bond  | 8.43500  |       | 101.01917 |           | 8.43500      | 100.95040      |                   |            | 0.00          | 0                | 0.00          |
| CLN222           | On 20/10/2016 | Spot Bond  | 8.43500  |       | 101.01917 |           | 8.43500      | 100.95040      |                   |            | 0.00          | 0                | 0.00          |
| CLN225           | On 09/12/2016 | Spot Bond  | 8.48500  |       | 104.17026 |           | 8.48500      | 104.09933      |                   |            | 0.00          | 0                | 0.00          |
| CLN226           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.25003      |                   |            | 0.00          | 0                | 0.00          |
| CLN227           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.37379      |                   |            | 0.00          | 0                | 0.00          |
| CLN230           | On 17/01/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.65112      |                   |            | 0.00          | 0                | 0.00          |
| CLN231           | On 17/01/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.65112      |                   |            | 0.00          | 0                | 0.00          |
| CLN237           | On 14/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.99986       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN239           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.26673    |                | 0.00              |            | 0             | 0.00             |               |
| CLN240           | On 24/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.80467     |                | 0.00              |            | 0             | 0.00             |               |
| CLN241           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.79194     |                | 0.00              |            | 0             | 0.00             |               |
| CLN242           | On 24/02/2019 | Spot Bond  | 9.35000   | 102.13312 | 9.35000   | 102.05706    |                | 0.00              |            | 0             | 0.00             |               |
| CLN243           | On 24/02/2019 | Spot Bond  | 9.35000   | 102.13312 | 9.35000   | 102.05706    |                | 0.00              |            | 0             | 0.00             |               |
| CLN244           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.69324    |                | 0.00              |            | 0             | 0.00             |               |
| CLN245           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.69767    |                | 0.00              |            | 0             | 0.00             |               |
| CLN247           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 62.50500     |                | 0.00              |            | 0             | 0.00             |               |
| CLN248           | On 14/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.36077    |                | 0.00              |            | 0             | 0.00             |               |
| CLN250           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.18360    |                | 0.00              |            | 0             | 0.00             |               |
| CLN251           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.25113    |                | 0.00              |            | 0             | 0.00             |               |
| CLN252           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.25468    |                | 0.00              |            | 0             | 0.00             |               |
| CLN253           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.18360    |                | 0.00              |            | 0             | 0.00             |               |
| CLN254           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.18360    |                | 0.00              |            | 0             | 0.00             |               |
| CLN255           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.23589    |                | 0.00              |            | 0             | 0.00             |               |
| CLN256           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.03994    |                | 0.00              |            | 0             | 0.00             |               |
| CLN257           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.63207    |                | 0.00              |            | 0             | 0.00             |               |
| CLN258           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.14759    |                | 0.00              |            | 0             | 0.00             |               |
| CLN259           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.14759    |                | 0.00              |            | 0             | 0.00             |               |
| CLN260           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.14759    |                | 0.00              |            | 0             | 0.00             |               |
| CLN261           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.53143    |                | 0.00              |            | 0             | 0.00             |               |
| CLN262           | On 26/03/2019 | Spot Bond  | 8.93500   | 103.89883 | 8.93500   | 103.82360    |                | 0.00              |            | 0             | 0.00             |               |
| CLN268           | On 30/04/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.20805    |                | 0.00              |            | 0             | 0.00             |               |
| CLN269           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.41559    |                | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN272           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.53731      |                   |            | 0.00          | 0                | 0.00          |
| CLN273           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.53040      |                   |            | 0.00          | 0                | 0.00          |
| CLN274           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.58811      |                   |            | 0.00          | 0                | 0.00          |
| CLN275           |        | On 22/05/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 99.80301       |                   |            | 0.00          | 0                | 0.00          |
| CLN277           |        | On 25/05/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.02536      |                   |            | 0.00          | 0                | 0.00          |
| CLN278           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.77149      |                   |            | 0.00          | 0                | 0.00          |
| CLN279           |        | On 20/06/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 103.31184      |                   |            | 0.00          | 0                | 0.00          |
| CLN280           |        | On 07/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.51031      |                   |            | 0.00          | 0                | 0.00          |
| CLN281           |        | On 21/06/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.34012      |                   |            | 0.00          | 0                | 0.00          |
| CLN282           |        | On 27/06/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.13098      |                   |            | 0.00          | 0                | 0.00          |
| CLN283           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.11830      |                   |            | 0.00          | 0                | 0.00          |
| CLN288           |        | On 10/08/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.47507      |                   |            | 0.00          | 0                | 0.00          |
| CLN289           |        | On 30/08/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.12825      |                   |            | 0.00          | 0                | 0.00          |
| CLN290           |        | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.45933      |                   |            | 0.00          | 0                | 0.00          |
| CLN291           |        | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.22990      |                   |            | 0.00          | 0                | 0.00          |
| CLN292           |        | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 103.66010      |                   |            | 0.00          | 0                | 0.00          |
| CLN293           |        | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.11859      |                   |            | 0.00          | 0                | 0.00          |
| CLN294           |        | On 26/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.21662      |                   |            | 0.00          | 0                | 0.00          |
| CLN295           |        | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.99830      |                   |            | 0.00          | 0                | 0.00          |
| CLN296           |        | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.33207      |                   |            | 0.00          | 0                | 0.00          |
| CLN297           |        | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.11868      |                   |            | 0.00          | 0                | 0.00          |
| CLN298           |        | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.11868      |                   |            | 0.00          | 0                | 0.00          |
| CLN299           |        | On 30/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.10641      |                   |            | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN301           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 131.17443    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN302           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 102.65421    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN303           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 131.51118    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN304           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 130.61336    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN305           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 131.24429    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN310           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 127.70844    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN311           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 127.85992    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN313           | On 14/11/2022 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN314           | On 14/11/2022 | Spot Bond  | 10.57000 |       | 96.20568  | 10.57000  | 94.53007     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN315           | On 20/03/2023 | Spot Bond  | 11.09000 |       | 95.59262  | 11.09000  | 96.01185     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN316           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.05817    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN317           | On 20/03/2023 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.33516    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN318           | On 14/11/2022 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN319           | On 24/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.45391    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN320           | On 30/04/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.33032    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN321           | On 30/04/2018 | Spot Bond  | 8.80500  |       | 102.40091 | 8.80500   | 100.33380    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN322           | On 20/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.17544    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN323           | On 24/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.45836    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN324           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 124.09514    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN325           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.22825    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN326           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.24964    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN327           | On 20/06/2023 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.33232    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN328           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.27888    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN329           | On 20/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 99.60748     |                |                   |            | 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 |
|------------------|---------------|-----------|--------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN330           | On 20/06/2017 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.76756      |                   |            | 0.00          | 0                | 0.00          |
| CLN331           | On 20/06/2017 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 79.16876       |                   |            | 0.00          | 0                | 0.00          |
| CLN332           | On 20/06/2018 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.39401      |                   |            | 0.00          | 0                | 0.00          |
| CLN335           | On 30/06/2017 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.05817      |                   |            | 0.00          | 0                | 0.00          |
| CLN336           | On 20/09/2015 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 113.19813      |                   |            | 0.00          | 0                | 0.00          |
| CLN337           | On 20/09/2018 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 113.23112      |                   |            | 0.00          | 0                | 0.00          |
| CLN339           | On 28/07/2017 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 100.37514      |                   |            | 0.00          | 0                | 0.00          |
| CLN340           | On 20/12/2018 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.54141      |                   |            | 0.00          | 0                | 0.00          |
| CLN341           | On 30/06/2017 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.06421      |                   |            | 0.00          | 0                | 0.00          |
| CLN342           | On 20/06/2017 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.75680      |                   |            | 0.00          | 0                | 0.00          |
| CLN343           | On 20/12/2023 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.45130      |                   |            | 0.00          | 0                | 0.00          |
| CLN344           | On 20/12/2018 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.12041      |                   |            | 0.00          | 0                | 0.00          |
| CLN345           | On 20/12/2023 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.29242      |                   |            | 0.00          | 0                | 0.00          |
| CLN346           | On 28/07/2017 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 100.37153      |                   |            | 0.00          | 0                | 0.00          |
| CLN347           | On 10/02/2016 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 100.08615      |                   |            | 0.00          | 0                | 0.00          |
| CLN349           | On 30/06/2017 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.03404      |                   |            | 0.00          | 0                | 0.00          |
| CLN350           | On 28/10/2018 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 100.35758      |                   |            | 0.00          | 0                | 0.00          |
| CLN353           | On 28/05/2019 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.63380      |                   |            | 0.00          | 0                | 0.00          |
| CLN354           | On 20/12/2018 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.70504      |                   |            | 0.00          | 0                | 0.00          |
| CLN355           | On 24/05/2017 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN358           | On 30/04/2018 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 100.31647      |                   |            | 0.00          | 0                | 0.00          |
| CLN359           | On 24/07/2017 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 100.43879      |                   |            | 0.00          | 0                | 0.00          |
| CLN360           | On 20/03/2019 | Spot Bond |        |            | 0.00000 |       | 100.00000 |           | 0.00000      | 101.07257      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN361           | On 20/03/2024 | Spot Bond  | 10.55000  | 101.11368 |           | 10.55000     | 101.51664      |                   |            | 0.00          | 0                | 0.00          |
| CLN362           | On 20/03/2024 | Spot Bond  | 9.75000   | 105.93436 |           | 9.75000      | 106.35584      |                   |            | 0.00          | 0                | 0.00          |
| CLN363           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15672      |                   |            | 0.00          | 0                | 0.00          |
| CLN364           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.19518      |                   |            | 0.00          | 0                | 0.00          |
| CLN365           | On 20/03/2024 | Spot Bond  | 11.89000  | 107.40941 |           | 11.89000     | 107.91696      |                   |            | 0.00          | 0                | 0.00          |
| CLN366           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.21206      |                   |            | 0.00          | 0                | 0.00          |
| CLN367           | On 06/08/2023 | Spot Bond  | 11.92000  | 107.78091 |           | 11.92000     | 107.61149      |                   |            | 0.00          | 0                | 0.00          |
| CLN368           | On 26/07/2022 | Spot Bond  | 10.35000  | 107.26167 |           | 10.35000     | 107.11471      |                   |            | 0.00          | 0                | 0.00          |
| CLN369           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.21206      |                   |            | 0.00          | 0                | 0.00          |
| CLN370           | On 26/07/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.41007      |                   |            | 0.00          | 0                | 0.00          |
| CLN371           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.41773      |                   |            | 0.00          | 0                | 0.00          |
| CLN372           | On 20/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.30810      |                   |            | 0.00          | 0                | 0.00          |
| CLN373           | On 20/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.33232      |                   |            | 0.00          | 0                | 0.00          |
| CLN374           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17544      |                   |            | 0.00          | 0                | 0.00          |
| CLN375           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10280      |                   |            | 0.00          | 0                | 0.00          |
| CLN376           | On 20/03/2021 | Spot Bond  | 9.23000   | 104.62666 |           | 9.23000      | 104.49634      |                   |            | 0.00          | 0                | 0.00          |
| CLN377           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.29986      |                   |            | 0.00          | 0                | 0.00          |
| CLN378           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.29670      |                   |            | 0.00          | 0                | 0.00          |
| CLN379           | On 20/03/2024 | Spot Bond  | 10.55000  | 101.66090 |           | 10.55000     | 101.57432      |                   |            | 0.00          | 0                | 0.00          |
| CLN380           | On 20/09/2024 | Spot Bond  | 11.00000  | 101.73048 |           | 11.00000     | 98.99247       |                   |            | 0.00          | 0                | 0.00          |
| CLN381           | On 21/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48416      |                   |            | 0.00          | 0                | 0.00          |
| CLN382           | On 20/03/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31807      |                   |            | 0.00          | 0                | 0.00          |
| CLN383           | On 22/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47917      |                   |            | 0.00          | 0                | 0.00          |
| CLN384           | On 20/09/2024 | Spot Bond  | 11.68000  | 103.93589 |           | 11.68000     | 103.77306      |                   |            | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN385           | On 20/09/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.44334      |                   |            | 0.00          | 0                | 0.00          |
| CLN386           | On 20/03/2021 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.17544      |                   |            | 0.00          | 0                | 0.00          |
| CLN387           | On 26/01/2021 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 92.06542       |                   |            | 0.00          | 0                | 0.00          |
| CLN388           | On 20/09/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.25393      |                   |            | 0.00          | 0                | 0.00          |
| CLN389           | On 06/08/2023 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.19863      |                   |            | 0.00          | 97,878,000       | 48,939,000.00 |
| CLN390           | On 01/10/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.74220      |                   |            | 0.00          | 0                | 0.00          |
| CLN391           | On 20/12/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.56349      |                   |            | 0.00          | 0                | 0.00          |
| CLN392           | On 20/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.43635      |                   |            | 0.00          | 0                | 0.00          |
| CLN393           | On 20/12/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 87.59825       |                   |            | 0.00          | 0                | 0.00          |
| CLN394           | On 20/09/2022 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.46182      |                   |            | 0.00          | 0                | 0.00          |
| CLN42            | On 18/04/2028 | Spot Bond  | 7.01000 |       | 39.67439  |           | 7.01000      | 40.27059       |                   |            | 0.00          | 0                | 0.00          |
| CLN55            | On 18/04/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 166.63878      |                   |            | 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  | 8.35500 |       | 98.78306  |           | 8.35500      | 142.17548      |                   |            | 0.00          | 0                | 0.00          |
| CLN88            | On 28/04/2028 | Spot Bond  | 7.97000 |       | 35.66799  |           | 7.97000      | 156.96604      |                   |            | 0.00          | 0                | 0.00          |
| CLN89            | On 02/03/2028 | Spot Bond  | 7.97000 |       | 36.09768  |           | 7.97000      | 157.28022      |                   |            | 0.00          | 0                | 0.00          |
| CLNF01           | On 20/10/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 93.49048       |                   |            | 0.00          | 0                | 0.00          |
| CLNF02           | On 20/10/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 93.43483       |                   |            | 0.00          | 0                | 0.00          |
| CLNF03           | On 10/10/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.80578      |                   |            | 0.00          | 0                | 0.00          |
| CLNF04           | On 10/10/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.80578      |                   |            | 0.00          | 0                | 0.00          |
| CLNF05           | On 20/09/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.26440      |                   |            | 0.00          | 0                | 0.00          |
| CLNF06           | On 20/12/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.18379      |                   |            | 0.00          | 0                | 0.00          |
| CLNF07           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.19968      |                   |            | 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     |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| CLNF08           | On 10/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.79435      |                   |            | 0.00          | 0                | 0.00              |
| CLNF09           | On 20/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.19685      |                   |            | 0.00          | 0                | 0.00              |
| CLNF10           | On 24/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.45391      |                   |            | 0.00          | 0                | 0.00              |
| CLNF11           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.09115      |                   |            | 0.00          | 0                | 0.00              |
| CLNF12           | On 20/06/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.14687      |                   |            | 0.00          | 0                | 0.00              |
| CLNF13           | On 20/06/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.13973      |                   |            | 0.00          | 0                | 0.00              |
| CLNF14           | On 20/09/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.14687      |                   |            | 0.00          | 0                | 0.00              |
| COH001           | On 26/11/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.95035      |                   |            | 0.00          | 0                | 0.00              |
| COH002           | On 15/04/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.71525      |                   |            | 0.00          | 0                | 0.00              |
| COJ02            | On 15/09/2016 | Spot Bond  | 8.87000  |       | 107.04810 |           | 8.87000      | 105.28620      |                   |            | 0.00          | 0                | 0.00              |
| COJ04            | On 05/06/2018 | Spot Bond  | 8.41000  |       | 105.82764 |           | 8.41000      | 105.75621      |                   |            | 0.00          | 0                | 750,000,000.00    |
| COJ05            | On 05/06/2023 | Spot Bond  | 9.87000  |       | 118.76505 |           | 9.87000      | 118.67129      |                   |            | 0.00          | 0                | 20,000,000,000.00 |
| COJ06            | On 09/12/2015 | Spot Bond  | 8.12000  |       | 107.43160 |           | 8.12000      | 107.36153      |                   |            | 0.00          | 0                | 0.00              |
| COJ07            | On 23/03/2021 | Spot Bond  | 9.44000  |       | 107.90278 |           | 9.44000      | 107.82033      |                   |            | 0.00          | 0                | 0.00              |
| COJG01           | On 09/06/2024 | Spot Bond  | 9.53000  |       | 108.48526 |           | 9.53000      | 108.40249      |                   |            | 0.00          | 0                | 0.00              |
| COT01            | On 03/04/2023 | Spot Bond  | 9.88000  |       | 96.78703  |           | 9.88000      | 96.71013       |                   |            | 0.00          | 0                | 0.00              |
| COT02            | On 03/04/2028 | Spot Bond  | 10.70000 |       | 97.72237  |           | 10.70000     | 97.63846       |                   |            | 0.00          | 0                | 0.00              |
| COT03            | On 05/06/2028 | Spot Bond  | 10.70000 |       | 95.48776  |           | 10.70000     | 95.40620       |                   |            | 0.00          | 0                | 0.00              |
| CPL002           | On 29/11/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.65183      |                   |            | 0.00          | 0                | 0.00              |
| CPL003           | On 28/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.68938      |                   |            | 0.00          | 0                | 0.00              |
| CPL005           | On 01/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.57362      |                   |            | 0.00          | 0                | 0.00              |
| CPL007           | On 01/08/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.57140      |                   |            | 0.00          | 0                | 0.00              |
| CPL021           | On 25/08/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.66725      |                   |            | 0.00          | 0                | 0.00              |
| CPL022           | On 23/09/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.10653      |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CPL023           | On 23/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.52397      |                   |            | 0.00          | 0                | 0.00          |
| CPV01            | On 30/06/2029 | Spot Bond  | 11.20500  |       | 99.48200  |           | 11.20500     | 102.92319      |                   |            | 0.00          | 0                | 0.00          |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 13.19045  |           | 100.00000    | 13.09377       |                   |            | 0.00          | 0                | 0.00          |
| DEN39U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 4.53488   |           | 100.00000    | 4.49207        |                   |            | 0.00          | 0                | 0.00          |
| DEN40U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 13.41281  |           | 100.00000    | 13.28620       |                   |            | 0.00          | 0                | 0.00          |
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.37830      |                   |            | 0.00          | 0                | 0.00          |
| DENG44           | On 29/09/2017 | Spot Bond  | 7.73500   |       | 99.61919  |           | 7.73500      | 98.64336       |                   |            | 0.00          | 0                | 0.00          |
| DENG52           | On 21/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.87853       |                   |            | 0.00          | 0                | 0.00          |
| DENG53           | On 25/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.41989      |                   |            | 0.00          | 0                | 0.00          |
| DENG54           | On 03/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.26493      |                   |            | 0.00          | 0                | 0.00          |
| DLT01U           | On 28/11/2014 | Spot Bond  | 100.00000 |       | 100.41141 |           | 100.00000    | 99.61659       |                   |            | 0.00          | 0                | 0.00          |
| DLT02U           | On 06/11/2015 | Spot Bond  | 100.00000 |       | 46.96620  |           | 100.00000    | 45.91654       |                   |            | 0.00          | 0                | 0.00          |
| DLTB02           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.39093      |                   |            | 0.00          | 0                | 0.00          |
| DLTB03           | On 09/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.80717      |                   |            | 0.00          | 0                | 0.00          |
| DLTC04           | On 28/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 103.00607      |                   |            | 0.00          | 0                | 0.00          |
| DLTC06           | On 13/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.31198      |                   |            | 0.00          | 0                | 0.00          |
| DLTC07           | On 04/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.93062      |                   |            | 0.00          | 0                | 0.00          |
| DOL002           | On 15/07/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.94665       |                   |            | 0.00          | 0                | 0.00          |
| DOL003           | On 20/09/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.53857      |                   |            | 0.00          | 0                | 0.00          |
| DOL004           | On 24/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.73606      |                   |            | 0.00          | 0                | 0.00          |
| DOL006           | On 22/03/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.73005      |                   |            | 0.00          | 0                | 0.00          |
| DOL007           | On 20/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.33944      |                   |            | 0.00          | 0                | 0.00          |
| DRD04            | On 03/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.27432      |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|-------------------|
| DV2021           | On 18/06/2021 | Spot Bond  | 8.43000   | 106.72212 |           | 8.43000      | 106.64991      |                   |            | 0.00               | 0                | 0.00              |
| DV21             | On 15/06/2016 | Spot Bond  | 7.23500   | 110.25190 |           | 7.23500      | 117.64267      |                   |            | 0.00               | 0                | 0.00              |
| DV22             | On 07/02/2020 | Spot Bond  | 8.23000   | 107.69159 |           | 8.23000      | 107.62081      |                   |            | 73,247,000,000.00  | 8,900,000        | 1,450,000,000.00  |
| DV23             | On 27/02/2023 | Spot Bond  | 8.93000   | 108.36929 |           | 8.93000      | 108.29212      |                   |            | 81,263,000,000.00  | 9,100,000        | 1,060,000,000.00  |
| DV24             | On 18/02/2024 | Spot Bond  | 8.98000   | 106.76855 |           | 8.98000      | 106.69212      |                   |            | 0.00               | 0                | 0.00              |
| DV29             | On 18/02/2029 | Spot Bond  | 9.37500   | 108.10663 |           | 9.37500      | 108.02592      |                   |            | 0.00               | 0                | 300,000,000.00    |
| DVC003           | On 09/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21466      |                   |            | 0.00               | 0                | 0.00              |
| DVC004           | On 12/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12526      |                   |            | 0.00               | 0                | 0.00              |
| DVC005           | On 23/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.95688      |                   |            | 0.00               | 0                | 0.00              |
| DVC006           | On 29/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.84673      |                   |            | 0.00               | 0                | 0.00              |
| DVC007           | On 15/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10974      |                   |            | 0.00               | 0                | 0.00              |
| DVF16            | On 19/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.04282      |                   |            | 0.00               | 0                | 0.00              |
| DVF17            | On 18/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.09466      |                   |            | 0.00               | 0                | 0.00              |
| DVF18            | On 30/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.90502      |                   |            | 0.00               | 0                | 0.00              |
| E170             | On 01/08/2020 | Spot Bond  | 7.71500   | 130.23354 |           | 7.71500      | 130.15319      |                   |            | 0.00               | 0                | 2,010,000,000.00  |
| EDC01            | On 04/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 92.46868       |                   |            | 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              |
| EL15             | On 29/06/2015 | Spot Bond  | 0.20000   | 102.87500 |           | 0.20000      | 136.71723      |                   |            | 120,000,000,000.00 | 600,000,000      | 1,500,000,000.00  |
| EL28             | On 02/05/2028 | Spot Bond  | 2.04000   | 123.47456 |           | 2.01000      | 123.83310      |                   |            | 0.00               | 0                | 2,500,000,000.00  |
| EL29             | On 19/11/2029 | Spot Bond  | 2.02000   | 111.39145 |           | 2.02000      | 111.33300      |                   |            | 0.00               | 0                | 2,500,000,000.00  |
| EL30             | On 29/07/2030 | Spot Bond  | 2.00000   | 112.81265 |           | 2.00000      | 112.75364      |                   |            | 0.00               | 0                | 11,450,000,000.00 |
| EL31             | On 02/06/2031 | Spot Bond  | 2.18000   | 103.08235 |           | 2.18000      | 103.02684      |                   |            | 0.00               | 0                | 28,600,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| EMM01            | On 28/07/2020 | Spot Bond  | 9.33000   |       | 108.52590 |           | 9.33000      | 108.44525      |                   |            | 0.00          | 0                | 0.00             |
| EMM02            | On 11/03/2021 | Spot Bond  | 9.18000   |       | 109.21425 |           | 9.18000      | 109.13305      |                   |            | 0.00          | 0                | 0.00             |
| EMM03            | On 04/05/2024 | Spot Bond  | 9.75000   |       | 102.18014 |           | 9.75000      | 102.09955      |                   |            | 0.00          | 0                | 0.00             |
| EMM04            | On 16/05/2028 | Spot Bond  | 10.00000  |       | 93.83861  |           | 10.00000     | 96.15706       |                   |            | 0.00          | 0                | 0.00             |
| EMM05            | On 17/04/2029 | Spot Bond  | 10.15000  |       | 104.78384 |           | 10.15000     | 103.23660      |                   |            | 0.00          | 0                | 4,333,332,900.00 |
| EPF001           | On 19/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.95935       |                   |            | 0.00          | 0                | 0.00             |
| EPF002           | On 28/05/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.64305      |                   |            | 0.00          | 0                | 0.00             |
| EPF003           | On 12/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29308      |                   |            | 0.00          | 0                | 0.00             |
| EPF004           | On 06/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16647      |                   |            | 0.00          | 0                | 0.00             |
| EPF005           | On 06/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15997      |                   |            | 0.00          | 0                | 0.00             |
| EPFC10           | On 19/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.58188      |                   |            | 0.00          | 0                | 0.00             |
| EPFC11           | On 19/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.90910       |                   |            | 0.00          | 0                | 0.00             |
| EPFC12           | On 05/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15153      |                   |            | 0.00          | 0                | 0.00             |
| EQ209U           | On 11/06/2015 | Spot Bond  | 100.00000 |       | 63.39041  |           | 100.00000    | 62.79206       |                   |            | 0.00          | 0                | 0.00             |
| EQ211U           | On 14/11/2014 | Spot Bond  | 100.00000 |       | 99.18478  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| EQ212U           | On 12/02/2015 | Spot Bond  | 100.00000 |       | 86.50581  |           | 100.00000    | 85.93544       |                   |            | 0.00          | 0                | 0.00             |
| EQS01            | On 18/11/2014 | Spot Bond  | 3.00000   |       | 129.54596 |           | 3.00000      | 129.46728      |                   |            | 0.00          | 0                | 0.00             |
| EQS02            | On 01/07/2015 | Spot Bond  | 11.10000  |       | 105.91374 |           | 11.10000     | 105.82051      |                   |            | 0.00          | 0                | 0.00             |
| EQS04            | On 22/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 103.25112      |                   |            | 0.00          | 1,500,000,000    | 500,000,000.00   |
| EQS05            | On 25/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.19648       |                   |            | 0.00          | 0                | 0.00             |
| EQS06            | On 09/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.08262      |                   |            | 0.00          | 0                | 0.00             |
| EQS07            | On 09/04/2018 | Spot Bond  | 9.58500   |       | 98.26982  |           | 9.58500      | 98.19401       |                   |            | 0.00          | 0                | 0.00             |
| EQS08A           | On 04/10/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.86760      |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| EQS09            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.72802      |                   |            | 0.00                   | 0                | 0.00              |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93392       |                   |            | 0.00                   | 0                | 0.00              |
| 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      | 99.93895       |                   |            | 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      | 99.93486       |                   |            | 0.00                   | 0                | 0.00              |
| ERSA12           | On 17/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.30674      |                   |            | 0.00                   | 0                | 0.00              |
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94011       |                   |            | 0.00                   | 0                | 0.00              |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93764       |                   |            | 0.00                   | 0                | 0.00              |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94060       |                   |            | 0.00                   | 0                | 0.00              |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93854       |                   |            | 0.00                   | 0                | 0.00              |
| ERSA18           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94479       |                   |            | 0.00                   | 0                | 0.00              |
| ERSA19           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94560       |                   |            | 0.00                   | 0                | 0.00              |
| ES15             | On 30/08/2015 | Spot Bond  | 7.07000   | 102.17473 |           | 7.07000      | 102.11624      |                   |            | 0.00                   | 0                | 200,000,000.00    |
| ES18             | On 20/04/2018 | Spot Bond  | 7.54500   | 105.76086 |           | 7.54500      | 105.69632      |                   |            | 823,159,500,000.00     | 109,100,000      | 12,209,100,000.00 |
| ES23             | On 25/01/2023 | Spot Bond  | 8.31000   | 112.99629 |           | 8.31000      | 112.92131      |                   |            | 98,686,236,000.00      | 11,875,600       | 4,607,582,700.00  |
| ES26             | On 02/04/2026 | Spot Bond  | 8.68000   | 95.05205  |           | 8.68000      | 94.98550       |                   |            | 149,296,000,000.00     | 17,200,000       | 3,225,500,000.00  |
| ES33             | On 15/09/2033 | Spot Bond  | 9.33000   | 85.19550  |           | 9.45000      | 84.21427       |                   |            | 230,451,000,000.00     | 24,700,000       | 34,260,000,000.00 |
| ES42             | On 25/04/2042 | Spot Bond  | 9.53000   | 90.55851  |           | 9.53000      | 90.48904       |                   |            | 696,643,000,000,000.00 | 73,100,000,000   | 46,000,000,000.00 |
| EXX01            | On 19/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90028       |                   |            | 0.00                   | 0                | 0.00              |
| EXX02            | On 19/05/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89683       |                   |            | 0.00                   | 0                | 0.00              |
| FIFB01           | On 24/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.80021       |                   |            | 0.00                   | 0                | 0.00              |
| FIFB02           | On 17/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58328      |                   |            | 0.00                   | 0                | 0.00              |
| FIFB03           | On 26/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.05042      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| FIFC11           | On 02/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36938      |                   |                       | 0.00          | 0                | 0.00             |
| FIFC12           | On 10/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23616      |                   |                       | 0.00          | 0                | 0.00             |
| FIFC13           | On 10/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.71689      |                   |                       | 0.00          | 0                | 0.00             |
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 | 10.64163  |           | 100.00000    | 10.56447       |                   |                       | 0.00          | 0                | 0.00             |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 | 10.35655  |           | 100.00000    | 10.28146       |                   |                       | 0.00          | 0                | 0.00             |
| FR2A4A           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26534      |                   |                       | 0.00          | 0                | 0.00             |
| FR2A4B           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.80709       |                   |                       | 0.00          | 0                | 0.00             |
| FR2A4C           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.41222      |                   |                       | 0.00          | 0                | 0.00             |
| FR2A4D           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.51007      |                   |                       | 0.00          | 0                | 0.00             |
| FRB05            | On 21/12/2018 | Spot Bond  | 9.00500   | 101.74874 |           | 9.00500      | 101.67531      |                   | 81,945,499,099,500.00 | 9,099,999,900 | 3,733,333,300.00 |                  |
| FRB08            | On 10/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22786      |                   |                       | 0.00          | 0                | 0.00             |
| FRB09            | On 10/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22778      |                   |                       | 0.00          | 0                | 0.00             |
| FRB10            | On 25/01/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.39903      |                   |                       | 0.00          | 0                | 0.00             |
| FRB11            | On 11/12/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 104.87175      |                   |                       | 0.00          | 0                | 0.00             |
| FRB12            | On 02/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.68179      |                   |                       | 0.00          | 0                | 0.00             |
| FRB13            | On 02/06/2026 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.70966      |                   |                       | 0.00          | 0                | 0.00             |
| FRB14            | On 02/06/2026 | Spot Bond  | 9.93000   | 105.05557 |           | 9.93000      | 104.82864      |                   |                       | 0.00          | 0                | 0.00             |
| FRBC21           | On 21/12/2018 | Spot Bond  | 10.80500  | 108.73157 |           | 10.80500     | 108.63782      |                   |                       | 0.00          | 0                | 0.00             |
| FRBC22           | On 21/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.33628      |                   |                       | 0.00          | 0                | 25,000,000.00    |
| FRBI22           | On 31/01/2022 | Spot Bond  | 2.09500   | 132.52363 |           | 2.09500      | 133.34186      |                   |                       | 0.00          | 0                | 0.00             |
| FRBI23           | On 07/12/2023 | Spot Bond  | 2.15000   | 129.87784 |           | 2.15000      | 280.16946      |                   |                       | 0.00          | 0                | 0.00             |
| FRBI25           | On 31/01/2025 | Spot Bond  | 2.39500   | 104.49613 |           | 2.39500      | 111.01695      |                   |                       | 0.00          | 0                | 2,100,000,000.00 |
| FRBI28           | On 31/03/2028 | Spot Bond  | 2.37000   | 102.96341 |           | 2.37000      | 161.83803      |                   |                       | 0.00          | 0                | 200,000,000.00   |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRBJ33           | On 07/12/2033 | Spot Bond  | 2.24000   | 120.21877 |           | 2.24000      | 219.59172      |                   |            | 0.00          | 0                | 0.00          |
| FRBN04           | On 15/09/2015 | Spot Bond  | 7.35000   | 107.16465 |           | 7.35000      | 107.10056      |                   |            | 0.00          | 0                | 0.00          |
| FRBZ01           | On 30/11/2020 | Spot Bond  | 7.79100   | 63.58351  |           | 7.79100      | 62.94156       |                   |            | 0.00          | 0                | 0.00          |
| FRBZ02           | On 28/10/2024 | Spot Bond  | 9.45300   | 40.72609  |           | 9.45300      | 39.81936       |                   |            | 0.00          | 0                | 0.00          |
| FRBZ03           | On 10/12/2024 | Spot Bond  | 9.69000   | 39.42744  |           | 9.69000      | 38.50051       |                   |            | 0.00          | 0                | 0.00          |
| FRC02U           | On 02/03/2015 | Spot Bond  | 100.00000 | 77.65957  |           | 100.00000    | 77.16702       |                   |            | 0.00          | 0                | 0.00          |
| FRC03U           | On 27/03/2015 | Spot Bond  | 100.00000 | 79.98661  |           | 100.00000    | 79.50476       |                   |            | 0.00          | 0                | 0.00          |
| FRC107           | On 03/06/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.03539      |                   |            | 0.00          | 0                | 0.00          |
| FRC109           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40839      |                   |            | 0.00          | 0                | 0.00          |
| FRC112           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22128      |                   |            | 0.00          | 0                | 0.00          |
| FRC113           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.33933      |                   |            | 0.00          | 0                | 0.00          |
| FRC115           | On 20/06/2017 | Spot Bond  | 7.47000   | 99.93996  |           | 7.47000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC116           | On 20/06/2017 | Spot Bond  | 7.47000   | 99.93996  |           | 7.47000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC118           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31807      |                   |            | 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      | 101.25677      |                   |            | 0.00          | 0                | 0.00          |
| FRC122           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.47891      |                   |            | 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      | 101.29670      |                   |            | 0.00          | 0                | 0.00          |
| FRC125           | On 20/09/2017 | Spot Bond  | 6.00000   | 99.95174  |           | 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      | 101.37789      |                   |            | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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          |
| FRC134           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.69462      |                   |            | 0.00          | 0                | 0.00          |
| FRC135           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.64501      |                   |            | 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 | 18.92524  |           | 100.09221    | 18.78642       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.17830      |                   |            | 0.00          | 0                | 0.00          |
| FRC145           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 111.36938      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.56637      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 103.92899      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.31046      |                   |            | 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      | 101.32488      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.21116      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC154           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23253      |                   |            | 0.00          | 0                | 0.00          |
| FRC155           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.60955      |                   |            | 0.00          | 0                | 0.00          |
| FRC161           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21113      |                   |            | 0.00          | 0                | 0.00          |
| FRC162           | On 14/12/2018 | Spot Bond  | 13.22500  | 58.85496  |           | 13.22500     | 58.79188       |                   |            | 0.00          | 0                | 0.00          |
| FRC163           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14260      |                   |            | 0.00          | 0                | 0.00          |
| FRC166           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14402      |                   |            | 0.00          | 0                | 0.00          |
| FRC167           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.68162      |                   |            | 0.00          | 0                | 0.00          |
| FRC168           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.19542      |                   |            | 0.00          | 0                | 0.00          |
| FRC169           | On 31/01/2025 | Spot Bond  | 3.62500   | 96.07820  |           | 3.62500      | 99.33598       |                   |            | 0.00          | 0                | 0.00          |
| FRC170           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24679      |                   |            | 0.00          | 0                | 0.00          |
| FRC171           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24679      |                   |            | 0.00          | 0                | 0.00          |
| FRC172           | On 21/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.99332      |                   |            | 0.00          | 0                | 0.00          |
| FRC173           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.05817      |                   |            | 0.00          | 0                | 0.00          |
| FRC174           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.27558       |                   |            | 0.00          | 0                | 0.00          |
| FRC176           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17544      |                   |            | 0.00          | 0                | 0.00          |
| FRC177           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14831      |                   |            | 0.00          | 0                | 0.00          |
| FRC178           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.20157      |                   |            | 0.00          | 0                | 0.00          |
| FRC179           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.34228      |                   |            | 0.00          | 0                | 0.00          |
| FRC180           | On 10/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.08403      |                   |            | 0.00          | 0                | 0.00          |
| FRC181           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.19948      |                   |            | 0.00          | 0                | 0.00          |
| FRC182           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.43912      |                   |            | 0.00          | 0                | 0.00          |
| FRC183           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.53857      |                   |            | 0.00          | 0                | 0.00          |
| FRC184           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22111      |                   |            | 0.00          | 0                | 0.00          |
| FRC185           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.50884      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC186           | On 20/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.13545      |                   |            | 0.00          | 0                | 0.00          |
| FRC188           | On 20/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.23253      |                   |            | 0.00          | 0                | 0.00          |
| FRC189           | On 20/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.23253      |                   |            | 0.00          | 0                | 0.00          |
| FRC190           | On 14/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.20832      |                   |            | 0.00          | 0                | 0.00          |
| FRC191           | On 02/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.90597      |                   |            | 0.00          | 0                | 0.00          |
| FRC192           | On 02/04/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95498      |                   |            | 0.00          | 0                | 0.00          |
| FRC193           | On 08/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.09598      |                   |            | 0.00          | 0                | 0.00          |
| FRC194           | On 08/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.73952      |                   |            | 0.00          | 0                | 0.00          |
| FRC195           | On 20/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.30097      |                   |            | 0.00          | 0                | 0.00          |
| FRC196           | On 09/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.72233      |                   |            | 0.00          | 0                | 0.00          |
| FRC197           | On 09/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.07787      |                   |            | 0.00          | 0                | 0.00          |
| FRC198           | On 10/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.69971      |                   |            | 0.00          | 0                | 0.00          |
| FRC199           | On 10/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.70161      |                   |            | 0.00          | 0                | 0.00          |
| FRC200           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.62108      |                   |            | 0.00          | 0                | 0.00          |
| FRC201           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.56437      |                   |            | 0.00          | 0                | 0.00          |
| FRC202           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.62108      |                   |            | 0.00          | 0                | 0.00          |
| FRC203           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.56210      |                   |            | 0.00          | 0                | 0.00          |
| FRC204           | On 06/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.17822      |                   |            | 0.00          | 0                | 0.00          |
| FRC205           | On 06/05/2017 | Spot Bond  |     | 8.75000   | 100.34434 |           | 8.75000      | 97.79729       |                   |            | 0.00          | 0                | 0.00          |
| FRC206           | On 20/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.04963      |                   |            | 0.00          | 0                | 0.00          |
| FRC207           | On 20/09/2021 | Spot Bond  |     | 100.00000 | 9.48980   |           | 100.00000    | 9.40023        |                   |            | 0.00          | 0                | 0.00          |
| FRC208           | On 20/09/2021 | Spot Bond  |     | 100.00000 | 8.67057   |           | 100.00000    | 8.58872        |                   |            | 0.00          | 0                | 0.00          |
| FRC209           | On 07/10/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05328      |                   |            | 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 |
|------------------|---------------|-----------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC210           | On 20/12/2019 | Spot Bond |        |            | 100.00000 |       | 1.46079   |           | 100.00000    | 1.43818        |                   |            | 0.00          | 0                | 0.00          |
| FRC210           | On 20/12/2019 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 100.99885      |                   |            | 0.00          | 0                | 0.00          |
| FRC211           | On 29/10/2017 | Spot Bond |        |            | 100.00000 |       | 22.32287  |           | 100.00000    | 21.82398       |                   |            | 0.00          | 0                | 0.00          |
| FRC212           | On 07/05/2020 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15127      |                   |            | 0.00          | 0                | 0.00          |
| FRC213           | On 04/06/2021 | Spot Bond |        |            | 100.00000 |       | 0.40835   |           | 100.00000    | 0.39212        |                   |            | 0.00          | 0                | 0.00          |
| FRC214           | On 07/11/2017 | Spot Bond |        |            | 100.00000 |       | 20.41386  |           | 100.00000    | 19.95762       |                   |            | 0.00          | 0                | 0.00          |
| FRC215           | On 07/11/2019 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15123      |                   |            | 0.00          | 0                | 0.00          |
| FRC216           | On 07/11/2017 | Spot Bond |        |            | 100.00000 |       | 9.53050   |           | 100.00000    | 9.31750        |                   |            | 0.00          | 0                | 0.00          |
| FRC217           | On 07/11/2017 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15086      |                   |            | 0.00          | 0                | 0.00          |
| FRC218           | On 07/11/2017 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 100.14316      |                   |            | 0.00          | 0                | 0.00          |
| FRC219           | On 04/11/2019 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 100.21892      |                   |            | 0.00          | 0                | 0.00          |
| FRC220           | On 04/11/2017 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 100.20537      |                   |            | 0.00          | 0                | 0.00          |
| FRC221           | On 31/01/2022 | Spot Bond |        |            | 2.90500   |       | 99.36090  |           | 2.90500      | 126.53763      |                   |            | 0.00          | 0                | 0.00          |
| FRC222           | On 10/11/2016 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 100.08142      |                   |            | 0.00          | 0                | 0.00          |
| FRC223           | On 10/11/2016 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 100.08035      |                   |            | 0.00          | 0                | 0.00          |
| FRC224           | On 10/11/2016 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 100.08035      |                   |            | 0.00          | 0                | 0.00          |
| FRC225           | On 20/05/2020 | Spot Bond |        |            | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| FRC37            | On 20/06/2015 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 101.31474      |                   |            | 0.00          | 0                | 0.00          |
| FRC40            | On 20/12/2015 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 101.30758      |                   |            | 0.00          | 0                | 0.00          |
| FRC46            | On 10/09/2017 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 101.51982      |                   |            | 0.00          | 0                | 0.00          |
| FRC61            | On 28/07/2017 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 100.38519      |                   |            | 0.00          | 0                | 0.00          |
| FRC66            | On 31/01/2022 | Spot Bond |        |            | 3.43500   |       | 117.18880 |           | 3.43500      | 122.30039      |                   |            | 0.00          | 0                | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 101.33060      |                   |            | 0.00          | 0                | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond |        |            | 0.00000   |       | 100.00000 |           | 0.00000      | 101.34355      |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRC69            | On 31/01/2022 | Spot Bond  | 3.48500   | 107.74539 |           | 3.48500      | 121.90912      |                   |            | 0.00          | 0                | 0.00           |
| FRC71            | On 31/01/2022 | Spot Bond  | 3.46500   | 105.36022 |           | 3.46500      | 122.06546      |                   |            | 0.00          | 0                | 0.00           |
| FRC72            | On 31/01/2017 | Spot Bond  | 2.69000   | 102.29580 |           | 2.69000      | 127.47980      |                   |            | 0.00          | 0                | 0.00           |
| FRC74            | On 20/09/2016 | Spot Bond  | 2.76000   | 101.53280 |           | 2.76000      | 134.70191      |                   |            | 0.00          | 0                | 0.00           |
| FRC76            | On 28/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.43183      |                   |            | 0.00          | 0                | 0.00           |
| FRC83            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.16361      |                   |            | 0.00          | 0                | 0.00           |
| FRC84            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32200      |                   |            | 0.00          | 0                | 0.00           |
| FRC85            | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.14756      |                   |            | 0.00          | 0                | 0.00           |
| FRC86            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.53481      |                   |            | 0.00          | 0                | 0.00           |
| FRC87            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.48020      |                   |            | 0.00          | 0                | 0.00           |
| FRC94A           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26533      |                   |            | 0.00          | 0                | 0.00           |
| FRC96A           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26390      |                   |            | 0.00          | 0                | 0.00           |
| FRC97            | On 20/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.43645      |                   |            | 0.00          | 0                | 0.00           |
| FRD003           | On 14/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.16746      |                   |            | 0.00          | 0                | 0.00           |
| FRD01U           | On 22/12/2018 | Spot Bond  | 100.00000 | 10.46082  |           | 100.00000    | 10.38415       |                   |            | 0.00          | 0                | 0.00           |
| FRD02U           | On 01/06/2016 | Spot Bond  | 100.00000 | 25.32974  |           | 100.00000    | 25.14409       |                   |            | 0.00          | 0                | 0.00           |
| FRD04U           | On 04/07/2015 | Spot Bond  | 100.00000 | 61.12745  |           | 100.00000    | 60.55670       |                   |            | 0.00          | 0                | 0.00           |
| FRD09U           | On 26/06/2017 | Spot Bond  | 100.00000 | 16.80804  |           | 100.00000    | 16.64939       |                   |            | 0.00          | 0                | 0.00           |
| FRI15            | On 14/03/2015 | Spot Bond  | 4.83000   | 151.15542 |           | 4.83000      | 151.04181      |                   |            | 0.00          | 0                | 0.00           |
| FRJ15            | On 04/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99008      |                   |            | 0.00          | 0                | 0.00           |
| FRJ16            | On 21/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.56577      |                   |            | 0.00          | 0                | 0.00           |
| FRJ17            | On 04/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.62554      |                   |            | 0.00          | 0                | 400,000,000.00 |
| FRJ18            | On 21/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.85604      |                   |            | 0.00          | 0                | 0.00           |
| FRJ19            | On 04/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.85116      |                   |            | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRJ20            |        | On 20/09/2020 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.89752       |                   |            | 0.00          | 0                | 0.00          |
| FRJ21            |        | On 15/09/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.64931      |                   |            | 0.00          | 0                | 0.00          |
| FRS100           |        | On 15/01/2024 | Spot Bond | 1.91800  | 84.08514  |           | 1.91800      | 107.78379      |                   |            | 0.00          | 0                | 0.00          |
| FRS101           |        | On 31/01/2038 | Spot Bond | 2.38000  | 103.64111 |           | 2.38000      | 136.03703      |                   |            | 0.00          | 0                | 0.00          |
| FRS102           |        | On 21/01/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.47938      |                   |            | 0.00          | 0                | 0.00          |
| FRS103           |        | On 23/01/2024 | Spot Bond | 10.38000 | 100.69860 |           | 10.38000     | 100.61451      |                   |            | 0.00          | 0                | 0.00          |
| FRS104           |        | On 23/01/2024 | Spot Bond | 10.38000 | 100.69860 |           | 10.38000     | 100.61451      |                   |            | 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      | 100.35852      |                   |            | 0.00          | 0                | 0.00          |
| FRS108           |        | On 31/01/2038 | Spot Bond | 2.52000  | 101.16185 |           | 2.52000      | 109.76756      |                   |            | 0.00          | 0                | 0.00          |
| FRS109           |        | On 07/12/2033 | Spot Bond | 2.55000  | 209.35492 |           | 2.55000      | 210.14817      |                   |            | 0.00          | 0                | 0.00          |
| FRS110           |        | On 31/01/2038 | Spot Bond | 2.49000  | 110.41494 |           | 2.49000      | 110.35279      |                   |            | 0.00          | 0                | 0.00          |
| FRS111           |        | On 03/04/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.72826      |                   |            | 0.00          | 0                | 0.00          |
| FRS112           |        | On 07/12/2033 | Spot Bond | 2.58000  | 208.46746 |           | 2.58000      | 209.26110      |                   |            | 0.00          | 0                | 0.00          |
| FRS113           |        | On 29/04/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.41232      |                   |            | 0.00          | 0                | 0.00          |
| FRS114           |        | On 31/01/2025 | Spot Bond | 2.48000  | 110.22364 |           | 2.48000      | 110.16170      |                   |            | 0.00          | 0                | 0.00          |
| FRS115           |        | On 31/03/2038 | Spot Bond | 2.58000  | 108.67024 |           | 2.58000      | 108.60830      |                   |            | 0.00          | 0                | 0.00          |
| FRS116           |        | On 26/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.88776      |                   |            | 0.00          | 0                | 0.00          |
| FRS117           |        | On 05/05/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 48.11800       |                   |            | 0.00          | 0                | 0.00          |
| FRS118           |        | On 06/08/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.14276      |                   |            | 0.00          | 0                | 0.00          |
| FRS119           |        | On 31/01/2038 | Spot Bond | 2.68500  | 107.27881 |           | 2.68500      | 106.61501      |                   |            | 0.00          | 0                | 0.00          |
| FRS120           |        | On 07/12/2033 | Spot Bond | 2.70000  | 113.90188 |           | 2.70000      | 260.69643      |                   |            | 0.00          | 0                | 0.00          |
| FRS121           |        | On 07/12/2033 | Spot Bond | 2.75000  | 111.91911 |           | 2.75000      | 258.87465      |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS122           | On 31/01/2025 | Spot Bond  | 2.41000   |       | 96.71465  |           | 2.41000      | 97.06004       |                   |            | 0.00          | 0                | 0.00          |
| FRS123           | On 07/12/2033 | Spot Bond  | 2.78000   |       | 159.22454 |           | 2.78000      | 203.46420      |                   |            | 0.00          | 0                | 0.00          |
| FRS36            | On 07/12/2023 | Spot Bond  | 2.66000   |       | 125.16709 |           | 2.66000      | 269.99639      |                   |            | 0.00          | 0                | 0.00          |
| FRS37            | On 07/12/2023 | Spot Bond  | 2.16000   |       | 129.78343 |           | 2.16000      | 279.96557      |                   |            | 0.00          | 0                | 0.00          |
| FRS43            | On 07/12/2023 | Spot Bond  | 2.88000   |       | 123.19926 |           | 2.88000      | 265.74689      |                   |            | 0.00          | 0                | 0.00          |
| FRS46            | On 31/01/2022 | Spot Bond  | 2.56500   |       | 102.02219 |           | 2.56500      | 129.34425      |                   |            | 0.00          | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.38374      |                   |            | 0.00          | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  | 2.09500   |       | 133.41268 |           | 2.09500      | 129.26471      |                   |            | 0.00          | 0                | 0.00          |
| FRS56            | On 19/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.56101      |                   |            | 0.00          | 0                | 0.00          |
| FRS59            | On 07/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.82431      |                   |            | 0.00          | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.21344      |                   |            | 0.00          | 0                | 0.00          |
| FRS64            | On 26/01/2042 | Spot Bond  | 2.36000   |       | 109.96274 |           | 2.36000      | 109.90202      |                   |            | 0.00          | 0                | 0.00          |
| FRS69            | On 31/05/2017 | Spot Bond  | 104.97509 |       | 20.06247  |           | 104.97509    | 19.90892       |                   |            | 0.00          | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 |       | 24.36614  |           | 101.07593    | 24.18584       |                   |            | 0.00          | 0                | 0.00          |
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 |       | 16.30726  |           | 100.44759    | 16.18726       |                   |            | 0.00          | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 |       | 22.67602  |           | 100.76967    | 22.50869       |                   |            | 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  | 2.07000   |       | 117.77993 |           | 2.07000      | 117.71744      |                   |            | 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  | 2.34000   |       | 97.52066  |           | 2.34000      | 111.57432      |                   |            | 0.00          | 0                | 0.00          |
| FRS86            | On 23/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.62432       |                   |            | 0.00          | 0                | 0.00          |
| FRS87            | On 31/01/2025 | Spot Bond  | 2.37000   |       | 97.25483  |           | 2.37000      | 111.26991      |                   |            | 0.00          | 0                | 0.00          |
| FRS88            | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.87050      |                   |            | 0.00          | 0                | 0.00          |
| FRS90            | On 07/12/2023 | Spot Bond  | 2.36000   |       | 127.91249 |           | 2.36000      | 349.59718      |                   |            | 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    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| FRS94            | On 08/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.08483      |                   |            | 0.00                  | 0                | 0.00             |
| FRS96            | On 24/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.72151      |                   |            | 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             |
| FRX15            | On 14/03/2015 | Spot Bond  | 6.52000  |       | 102.23825 |           | 6.52000      | 102.18461      |                   |            | 5,216,000,000,000.00  | 800,000,000      | 300,000,000.00   |
| FRX16            | On 15/09/2016 | Spot Bond  | 7.57500  |       | 102.08768 |           | 7.57500      | 102.02480      |                   |            | 0.00                  | 0                | 0.00             |
| FRX17            | On 15/09/2017 | Spot Bond  | 7.89000  |       | 102.97927 |           | 7.89000      | 102.91325      |                   |            | 0.00                  | 0                | 0.00             |
| FRX18            | On 14/04/2018 | Spot Bond  | 8.04500  |       | 108.15529 |           | 8.04500      | 108.08501      |                   |            | 0.00                  | 0                | 0.00             |
| FRX19            | On 15/11/2019 | Spot Bond  | 8.53500  |       | 101.90797 |           | 8.53500      | 101.83779      |                   |            | 8,535,000,000,000.00  | 1,000,000,000    | 1,300,000,000.00 |
| FRX20            | On 01/10/2020 | Spot Bond  | 8.76000  |       | 101.06676 |           | 8.76000      | 100.99537      |                   |            | 0.00                  | 0                | 0.00             |
| FRX23            | On 28/02/2023 | Spot Bond  | 9.37000  |       | 92.45564  |           | 9.37000      | 92.38552       |                   |            | 0.00                  | 0                | 0.00             |
| FRX24            | On 10/12/2024 | Spot Bond  | 9.47000  |       | 112.87489 |           | 9.47000      | 112.78932      |                   |            | 0.00                  | 0                | 0.00             |
| FRX26            | On 01/10/2026 | Spot Bond  | 9.79000  |       | 100.38482 |           | 9.79000      | 99.11717       |                   |            | 13,510,200,000,000.00 | 1,380,000,000    | 1,190,000,000.00 |
| FRX31            | On 21/02/2031 | Spot Bond  | 10.15500 |       | 97.08071  |           | 10.15500     | 97.00234       |                   |            | 0.00                  | 0                | 0.00             |
| FRX45            | On 14/04/2045 | Spot Bond  | 10.13000 |       | 80.74760  |           | 10.13000     | 80.68185       |                   |            | 0.00                  | 0                | 0.00             |
| FS1A2            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.00507      |                   |            | 0.00                  | 0                | 0.00             |
| FS1A3            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.04115      |                   |            | 0.00                  | 0                | 0.00             |
| FS1A4            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.05557      |                   |            | 0.00                  | 0                | 0.00             |
| FS1A5            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.09157      |                   |            | 0.00                  | 0                | 0.00             |
| FS1B1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.14920      |                   |            | 0.00                  | 0                | 0.00             |
| FS1C1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.19242      |                   |            | 0.00                  | 0                | 0.00             |
| FS1D1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.37952      |                   |            | 0.00                  | 0                | 0.00             |
| FS2A1            | On 20/02/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| FS2A2            | On 20/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.59747      |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FS2A3            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.66796      |                   |            | 0.00          | 0                | 0.00           |
| FS2A4            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.68447      |                   |            | 0.00          | 0                | 0.00           |
| FS2A5            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.73148      |                   |            | 0.00          | 0                | 0.00           |
| FS2B1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.80205      |                   |            | 0.00          | 0                | 0.00           |
| FS2C1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.86085      |                   |            | 0.00          | 0                | 0.00           |
| FS2D1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.11955      |                   |            | 0.00          | 0                | 0.00           |
| GBL01            | On 15/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.89200      |                   |            | 0.00          | 0                | 0.00           |
| GFC03            | On 10/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.04948      |                   |            | 0.00          | 0                | 0.00           |
| GFC04            | On 11/04/2017 | Spot Bond  | 8.81000   | 102.37883 |           | 8.81000      | 102.30611      |                   |            | 0.00          | 0                | 0.00           |
| GOVEX1           | On 09/05/2047 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| GPT31            | On 05/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48904      |                   |            | 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           |
| GRH1A1           | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.34554      |                   |            | 0.00          | 0                | 0.00           |
| GRH1A2           | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.35272      |                   |            | 0.00          | 0                | 0.00           |
| GRH1A3           | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.36660      |                   |            | 0.00          | 0                | 0.00           |
| GRH1B            | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.38382      |                   |            | 0.00          | 0                | 0.00           |
| GRH1C            | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.40769      |                   |            | 0.00          | 0                | 0.00           |
| GRH1YU           | On 25/10/2039 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| GRT01            | On 08/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.42328      |                   |            | 0.00          | 0                | 0.00           |
| GRT02            | On 13/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.72164      |                   |            | 0.00          | 0                | 250,000,000.00 |
| GRT03            | On 15/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62212      |                   |            | 0.00          | 0                | 0.00           |
| GRT04            | On 15/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.37420      |                   |            | 0.00          | 0                | 0.00           |
| GRT05            | On 25/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.51552      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GRT06            | On 11/12/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.34807      |                   |            | 0.00          | 0                | 0.00          |
| GRT07            | On 21/02/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.85590       |                   |            | 0.00          | 0                | 0.00          |
| GRT08            | On 24/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05121      |                   |            | 0.00          | 0                | 0.00          |
| GRX01U           | On 30/06/2032 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| GSIS02           | On 24/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.82513       |                   |            | 0.00          | 0                | 0.00          |
| GSIS03           | On 26/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.92142      |                   |            | 0.00          | 0                | 0.00          |
| GSIZ16           | On 23/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.19932      |                   |            | 0.00          | 0                | 0.00          |
| HCH01            | On 25/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.45490      |                   |            | 0.00          | 0                | 0.00          |
| HILB01           | On 18/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.80057      |                   |            | 0.00          | 0                | 0.00          |
| HILB02           | On 13/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26547      |                   |            | 0.00          | 0                | 0.00          |
| HILB03           | On 02/05/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.22591      |                   |            | 0.00          | 0                | 0.00          |
| HILB04           | On 01/11/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.22856      |                   |            | 0.00          | 0                | 0.00          |
| HILC16           | On 22/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.52726      |                   |            | 0.00          | 0                | 0.00          |
| HILC17           | On 05/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.49364      |                   |            | 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      | 100.53196      |                   |            | 0.00          | 0                | 0.00          |
| HMS1B9           | On 19/07/2015 | Spot Bond  |     | 7.31806   | 101.60760 |           | 7.31806      | 97.93253       |                   |            | 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      | 100.55560      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| HMS1C5           | On 19/07/2015 | Spot Bond  | 8.31850   | 101.20990 |           | 8.31850      | 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      | 100.58598      |                   |            | 0.00                  | 0                | 0.00             |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 8.76888   | 101.24358 |           | 8.76888      | 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      | 100.62308      |                   |            | 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      | 100.60747      |                   |            | 0.00                  | 0                | 0.00             |
| HPF02            | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.69921      |                   |            | 0.00                  | 0                | 0.00             |
| HPF03            | On 15/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.72339      |                   |            | 0.00                  | 0                | 0.00             |
| HPF04            | On 17/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14179      |                   |            | 0.00                  | 0                | 0.00             |
| HPF05            | On 17/02/2017 | Spot Bond  | 8.84000   | 104.54648 |           | 8.84000      | 104.47278      |                   |            | 0.00                  | 0                | 0.00             |
| HWAY20           | On 31/07/2020 | Spot Bond  | 7.95500   | 110.96874 |           | 7.95500      | 110.89820      |                   |            | 11,137,000,000,000.00 | 1,400,000,000    | 1,430,000,000.00 |
| HWAY23           | On 07/12/2023 | Spot Bond  | 1.97000   | 131.59162 |           | 1.97000      | 283.87053      |                   |            | 19,306,000,000,000.00 | 9,800,000,000    | 9,800,000,000.00 |
| HWAY24           | On 07/12/2024 | Spot Bond  | 1.97000   | 134.50439 |           | 1.97000      | 290.15397      |                   |            | 0.00                  | 0                | 0.00             |
| HWAY34           | On 31/07/2034 | Spot Bond  | 9.42000   | 101.20365 |           | 9.42000      | 101.12774      |                   |            | 0.00                  | 0                | 3,823,600,000.00 |
| HWAY35           | On 31/07/2035 | Spot Bond  | 9.33000   | 101.98667 |           | 9.33000      | 101.91088      |                   |            | 0.00                  | 0                | 0.00             |
| HWF01U           | On 26/03/2015 | Spot Bond  | 100.00000 | 90.32258  |           | 100.00000    | 89.65517       |                   |            | 0.00                  | 0                | 0.00             |
| HWF02U           | On 30/09/2016 | Spot Bond  | 100.00000 | 23.59105  |           | 100.00000    | 23.41814       |                   |            | 0.00                  | 0                | 0.00             |
| HWF04U           | On 09/10/2015 | Spot Bond  | 100.00000 | 59.49385  |           | 100.00000    | 59.06252       |                   |            | 0.00                  | 0                | 0.00             |
| HWF05U           | On 09/10/2016 | Spot Bond  | 100.00000 | 28.43107  |           | 100.00000    | 28.22495       |                   |            | 0.00                  | 0                | 0.00             |
| HWF06U           | On 20/11/2016 | Spot Bond  | 100.00000 | 16.65558  |           | 100.00000    | 16.53483       |                   |            | 0.00                  | 0                | 0.00             |
| HWF07U           | On 26/03/2015 | Spot Bond  | 100.00000 | 91.77338  |           | 100.00000    | 91.09525       |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| I2025            | On 31/01/2025 | Spot Bond  | 1.71500   | 118.19301 |           | 1.73000      | 117.97149      |                   |            | 18,444,825,000,000.00 | 10,755,000,000   | 06,881,717,700.00 |
| I2038            | On 31/01/2038 | Spot Bond  | 1.76000   | 125.88317 |           | 1.76000      | 125.81974      |                   |            | 81,399,296,000,000.00 | 46,249,600,000   | 95,100,100,800.00 |
| I2046            | On 31/03/2046 | Spot Bond  | 1.79500   | 126.43140 |           | 1.79500      | 126.36714      |                   |            | 11,488,000,000,000.00 | 6,400,000,000    | 54,851,597,300.00 |
| I2050            | On 31/12/2050 | Spot Bond  | 1.78000   | 137.32550 |           | 1.77000      | 137.59588      |                   |            | 51,440,932,000,000.00 | 28,899,400,000   | 30,352,076,200.00 |
| IBC01            | On 16/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 96.60000       |                   |            | 0.00                  | 0                | 0.00              |
| IBL11            | On 12/03/2015 | Spot Bond  | 7.24000   | 102.82937 |           | 7.24000      | 102.76957      |                   |            | 0.00                  | 0                | 0.00              |
| IBL13            | On 12/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.79441      |                   |            | 0.00                  | 0                | 1,000,000,000.00  |
| IBL14            | On 28/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.70142      |                   |            | 0.00                  | 0                | 0.00              |
| IBL21            | On 15/03/2016 | Spot Bond  | 7.98500   | 103.51730 |           | 7.98500      | 103.45015      |                   |            | 0.00                  | 0                | 0.00              |
| IBL22            | On 15/03/2018 | Spot Bond  | 7.71000   | 108.29561 |           | 7.71000      | 108.22773      |                   |            | 0.00                  | 0                | 0.00              |
| IBL28            | On 18/08/2016 | Spot Bond  | 7.80500   | 102.77344 |           | 7.80500      | 102.70930      |                   |            | 0.00                  | 0                | 0.00              |
| IBL33            | On 03/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.22365      |                   |            | 0.00                  | 0                | 0.00              |
| IBL34            | On 31/01/2017 | Spot Bond  | 1.53000   | 101.58740 |           | 1.53000      | 130.66709      |                   |            | 0.00                  | 0                | 0.00              |
| IBL36            | On 31/01/2022 | Spot Bond  | 2.16500   | 104.69540 |           | 2.16500      | 132.73762      |                   |            | 0.00                  | 0                | 0.00              |
| IBL37            | On 02/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.05947      |                   |            | 0.00                  | 0                | 0.00              |
| IBL38            | On 02/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.54837      |                   |            | 0.00                  | 0                | 0.00              |
| IBL39            | On 02/04/2018 | Spot Bond  | 7.83000   | 103.81760 |           | 7.83000      | 103.75191      |                   |            | 0.00                  | 0                | 0.00              |
| IBL40            | On 15/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.52879      |                   |            | 0.00                  | 0                | 0.00              |
| IBL42            | On 15/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.25379      |                   |            | 0.00                  | 0                | 0.00              |
| IBL43            | On 15/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.07983      |                   |            | 0.00                  | 0                | 0.00              |
| IBL45            | On 21/12/2018 | Spot Bond  | 8.43500   | 101.76463 |           | 8.43500      | 101.69574      |                   |            | 0.00                  | 0                | 0.00              |
| IBL46            | On 15/01/2020 | Spot Bond  | 8.90500   | 95.71554  |           | 8.90500      | 95.64758       |                   |            | 0.00                  | 0                | 2,390,000,000.00  |
| IBL48            | On 19/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.04242      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IBL49            | On 02/04/2018 | Spot Bond  | 7.91000   | 99.23968  |           | 7.91000      | 99.17625       |                   |            | 0.00          | 0                | 0.00             |
| IBL50            | On 02/08/2020 | Spot Bond  | 8.95500   | 103.28232 |           | 8.95500      | 103.18519      |                   |            | 0.00          | 0                | 0.00             |
| IBL52            | On 31/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14821      |                   |            | 0.00          | 0                | 500,000,000.00   |
| IBL53            | On 31/07/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.27550      |                   |            | 0.00          | 0                | 0.00             |
| IBL54            | On 31/07/2016 | Spot Bond  | 7.90000   | 101.11292 |           | 7.90000      | 101.04908      |                   |            | 0.00          | 0                | 0.00             |
| IBL55            | On 31/07/2018 | Spot Bond  | 8.21500   | 102.05286 |           | 8.21500      | 101.98590      |                   |            | 0.00          | 0                | 0.00             |
| IBL56            | On 31/01/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.30367      |                   |            | 0.00          | 0                | 0.00             |
| IBL57            | On 13/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.01750      |                   |            | 0.00          | 0                | 0.00             |
| IBL58            | On 13/02/2017 | Spot Bond  | 7.48000   | 104.31123 |           | 7.48000      | 104.24880      |                   |            | 0.00          | 0                | 0.00             |
| IBL59            | On 17/02/2019 | Spot Bond  | 8.17500   | 105.93331 |           | 8.17500      | 105.86414      |                   |            | 0.00          | 0                | 0.00             |
| IBL60            | On 17/02/2024 | Spot Bond  | 9.38000   | 107.86734 |           | 9.38000      | 107.78676      |                   |            | 0.00          | 0                | 0.00             |
| IBL61            | On 31/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.90506      |                   |            | 0.00          | 0                | 0.00             |
| IBL62            | On 24/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.40504      |                   |            | 0.00          | 0                | 0.00             |
| IBL63            | On 29/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.31255      |                   |            | 0.00          | 0                | 0.00             |
| IBL64            | On 29/07/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.31911      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| IBL65            | On 29/07/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32553      |                   |            | 0.00          | 0                | 0.00             |
| IDC01U           | On 08/11/2026 | Spot Bond  | 100.00000 | 0.00606   |           | 100.00000    | 0.00602        |                   |            | 0.00          | 0                | 0.00             |
| IDCG01           | On 22/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53179      |                   |            | 0.00          | 0                | 0.00             |
| IDCG02           | On 22/10/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46062      |                   |            | 0.00          | 0                | 0.00             |
| IDCG03           | On 22/10/2020 | Spot Bond  | 8.58000   | 99.48772  |           | 8.58000      | 99.41886       |                   |            | 0.00          | 0                | 0.00             |
| IDCP01           | On 19/04/2015 | Spot Bond  | 5.00000   | 100.39581 |           | 5.00000      | 100.35541      |                   |            | 0.00          | 0                | 0.00             |
| IDCP02           | On 19/04/2015 | Spot Bond  | 5.00000   | 100.39581 |           | 5.00000      | 100.35541      |                   |            | 0.00          | 0                | 0.00             |
| IDCP03           | On 31/01/2017 | Spot Bond  | 5.00000   | 101.47352 |           | 5.00000      | 101.43267      |                   |            | 0.00          | 0                | 0.00             |
| IDCP04           | On 19/10/2017 | Spot Bond  | 5.00000   | 100.39423 |           | 5.00000      | 100.35337      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IDCP05           | On 14/03/2018 | Spot Bond  | 4.00000   | 100.70266 |           | 4.00000      | 100.66961      |                   |            | 0.00          | 0                | 0.00          |
| IDCP06           | On 17/10/2019 | Spot Bond  | 4.00000   | 102.66395 |           | 4.00000      | 100.30512      |                   |            | 0.00          | 0                | 0.00          |
| IDW01U           | On 30/06/2016 | Spot Bond  | 100.00000 | 31.28937  |           | 100.00000    | 34.20550       |                   |            | 0.00          | 0                | 0.00          |
| IDW02U           | On 30/06/2016 | Spot Bond  | 100.00000 | 31.11284  |           | 100.00000    | 33.95420       |                   |            | 0.00          | 0                | 0.00          |
| IDW03U           | On 30/06/2016 | Spot Bond  | 100.00000 | 31.11284  |           | 100.00000    | 33.95420       |                   |            | 0.00          | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  | 9.20000   | 105.77445 |           | 9.20000      | 105.69606      |                   |            | 0.00          | 0                | 0.00          |
| IHL01            | On 29/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.06223      |                   |            | 0.00          | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.06223      |                   |            | 0.00          | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93397       |                   |            | 0.00          | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  | 100.00000 | 8.53359   |           | 100.00000    | 8.47105        |                   |            | 0.00          | 0                | 0.00          |
| IM1002           | On 12/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.93516      |                   |            | 0.00          | 0                | 0.00          |
| IM103U           | On 26/01/2015 | Spot Bond  | 100.00000 | 83.90805  |           | 100.00000    | 83.33333       |                   |            | 0.00          | 0                | 0.00          |
| IN04             | On 15/03/2015 | Spot Bond  | 8.73500   | 101.58142 |           | 8.73500      | 101.51054      |                   |            | 0.00          | 0                | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.72182       |                   |            | 0.00          | 0                | 0.00          |
| IN191U           | On 16/05/2017 | Spot Bond  | 100.00000 | 13.45437  |           | 100.00000    | 10.68546       |                   |            | 0.00          | 0                | 0.00          |
| IN253U           | On 04/07/2015 | Spot Bond  | 100.00000 | 61.12745  |           | 100.00000    | 60.55670       |                   |            | 0.00          | 0                | 0.00          |
| IN262U           | On 15/01/2015 | Spot Bond  | 100.00000 | 86.08491  |           | 100.00000    | 85.48009       |                   |            | 0.00          | 0                | 0.00          |
| IN268U           | On 11/12/2014 | Spot Bond  | 100.00000 | 93.83033  |           | 100.00000    | 93.11224       |                   |            | 0.00          | 0                | 0.00          |
| IN269U           | On 25/07/2017 | Spot Bond  | 100.00000 | 9.71573   |           | 100.00000    | 9.58811        |                   |            | 0.00          | 0                | 0.00          |
| IN448U           | On 25/11/2014 | Spot Bond  | 100.00000 | 99.39840  |           | 100.00000    | 98.60533       |                   |            | 0.00          | 0                | 0.00          |
| INA447           | On 18/11/2014 | Spot Bond  | 6.25000   | 99.98288  |           | 6.25000      | 99.88028       |                   |            | 0.00          | 0                | 0.00          |
| INA448           | On 25/11/2014 | Spot Bond  | 6.25000   | 99.86320  |           | 6.25000      | 99.76085       |                   |            | 0.00          | 0                | 0.00          |
| INA449           | On 02/12/2014 | Spot Bond  | 6.25000   | 99.74381  |           | 6.25000      | 99.64170       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA450           | On 09/12/2014 | Spot Bond  | 6.25000   | 99.62470  |           | 6.25000      | 99.52284       |                   |            | 0.00          | 0                | 0.00          |
| INA503           | On 13/01/2015 | Spot Bond  | 6.40000   | 99.01044  |           | 6.40000      | 98.90741       |                   |            | 0.00          | 0                | 0.00          |
| INA504           | On 20/01/2015 | Spot Bond  | 6.40000   | 98.89026  |           | 6.40000      | 98.78749       |                   |            | 0.00          | 0                | 0.00          |
| INA505           | On 27/01/2015 | Spot Bond  | 6.45000   | 98.76089  |           | 6.45000      | 98.65758       |                   |            | 0.00          | 0                | 0.00          |
| INA506           | On 03/02/2015 | Spot Bond  | 6.45000   | 98.64038  |           | 6.45000      | 98.53733       |                   |            | 0.00          | 0                | 0.00          |
| INA507           | On 10/02/2015 | Spot Bond  | 6.45000   | 98.52017  |           | 6.45000      | 98.41737       |                   |            | 0.00          | 0                | 0.00          |
| INA508           | On 17/02/2015 | Spot Bond  | 6.45000   | 98.40025  |           | 6.45000      | 98.29770       |                   |            | 0.00          | 0                | 0.00          |
| INA509           | On 24/02/2015 | Spot Bond  | 6.45000   | 98.28063  |           | 6.45000      | 98.17832       |                   |            | 0.00          | 0                | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.16730      |                   |            | 0.00          | 0                | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  | 11.01538  | 102.66081 |           | 11.01538     | 102.24033      |                   |            | 0.00          | 0                | 0.00          |
| ING116           | On 31/03/2016 | Spot Bond  | 11.01538  | 101.41531 |           | 11.01538     | 101.33987      |                   |            | 0.00          | 0                | 0.00          |
| ING132           | On 22/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.27836      |                   |            | 0.00          | 0                | 0.00          |
| ING135           | On 10/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.90041      |                   |            | 0.00          | 0                | 0.00          |
| ING138           | On 22/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25428      |                   |            | 0.00          | 0                | 0.00          |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000   | 100.79392 |           | 6.50000      | 100.74081      |                   |            | 0.00          | 0                | 0.00          |
| ING161           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28244      |                   |            | 0.00          | 0                | 0.00          |
| ING196           | On 30/06/2027 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.43341       |                   |            | 0.00          | 0                | 0.00          |
| ING204           | On 13/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22593      |                   |            | 0.00          | 0                | 0.00          |
| ING211           | On 12/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.60844      |                   |            | 0.00          | 0                | 0.00          |
| ING228           | On 22/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23253      |                   |            | 0.00          | 0                | 0.00          |
| ING232           | On 04/10/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.20848      |                   |            | 0.00          | 0                | 0.00          |
| ING235           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.96094      |                   |            | 0.00          | 0                | 0.00          |
| ING236           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.94889      |                   |            | 0.00          | 0                | 0.00          |
| ING241           | On 03/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.19311      |                   |            | 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 |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING242           | On 10/02/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.07164      |                   |            | 0.00          | 0                | 0.00          |
| ING243           | On 18/02/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 99.93272       |                   |            | 0.00          | 0                | 0.00          |
| ING244           | On 18/02/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 99.93353       |                   |            | 0.00          | 0                | 0.00          |
| ING251           | On 12/04/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 95.82922       |                   |            | 0.00          | 0                | 0.00          |
| ING254           | On 28/11/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 103.07397      |                   |            | 0.00          | 0                | 0.00          |
| ING257           | On 22/12/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 102.51593      |                   |            | 0.00          | 0                | 0.00          |
| ING263           | On 15/01/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.52962      |                   |            | 0.00          | 0                | 0.00          |
| ING270           | On 18/03/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.07753      |                   |            | 0.00          | 0                | 0.00          |
| ING89            | On 31/12/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.22657      |                   |            | 0.00          | 0                | 0.00          |
| INGR02           | On 28/11/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.40610      |                   |            | 0.00          | 0                | 0.00          |
| INGR04           | On 08/05/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 103.66986      |                   |            | 0.00          | 0                | 0.00          |
| INLV01           | On 12/08/2024 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.05258      |                   |            | 0.00          | 0                | 0.00          |
| IP272U           | On 13/01/2015 | Spot Bond  | 100.00000 |         | 86.49289  | 100.00000 | 85.88235     |                |                   |            | 0.00          | 0                | 0.00          |
| IPF01            | On 13/04/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.82024      |                   |            | 0.00          | 0                | 0.00          |
| IPF02            | On 13/04/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.67235      |                   |            | 0.00          | 0                | 0.00          |
| IPF03            | On 13/04/2017 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.68101      |                   |            | 0.00          | 0                | 0.00          |
| IPF06            | On 13/04/2017 | Spot Bond  |           | 8.49500 | 101.48279 |           | 8.49500      | 101.41323      |                   |            | 0.00          | 0                | 0.00          |
| IPF07            | On 01/07/2017 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.91897      |                   |            | 0.00          | 0                | 0.00          |
| IPF08            | On 01/07/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.94049      |                   |            | 0.00          | 0                | 0.00          |
| IPF09            | On 01/07/2019 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.95486      |                   |            | 0.00          | 0                | 0.00          |
| IPF10            | On 15/10/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.61381      |                   |            | 0.00          | 0                | 0.00          |
| IPF11            | On 15/10/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.64474      |                   |            | 0.00          | 0                | 0.00          |
| IPFC03           | On 15/01/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.88695      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IPL10            | On 20/05/2021 | Spot Bond  | 9.42000   | 99.68618  |           | 9.42000      | 99.61139       |                   |            | 0.00          | 0                | 1,850,000,000.00 |
| IPL5             | On 28/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24342      |                   |            | 0.00          | 0                | 0.00             |
| IPL6             | On 28/09/2017 | Spot Bond  | 8.40000   | 104.77772 |           | 8.40000      | 104.70629      |                   |            | 0.00          | 0                | 2,040,000,000.00 |
| IPL7             | On 05/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.81470      |                   |            | 0.00          | 0                | 0.00             |
| IPL8             | On 10/10/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.75354      |                   |            | 0.00          | 0                | 0.00             |
| IPL9             | On 20/05/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.17737      |                   |            | 0.00          | 0                | 400,000,000.00   |
| IV012            | On 26/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.05979      |                   |            | 0.00          | 0                | 0.00             |
| IV013            | On 22/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.30037      |                   |            | 0.00          | 0                | 0.00             |
| IV014            | On 22/06/2015 | Spot Bond  | 8.42000   | 105.45704 |           | 8.42000      | 105.38578      |                   |            | 0.00          | 0                | 0.00             |
| IV015            | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.91357      |                   |            | 0.00          | 0                | 0.00             |
| IV016            | On 06/12/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.64053      |                   |            | 0.00          | 0                | 0.00             |
| IV017            | On 31/01/2022 | Spot Bond  | 3.25500   | 97.59217  |           | 3.25500      | 126.45178      |                   |            | 0.00          | 0                | 0.00             |
| IV019            | On 31/03/2028 | Spot Bond  | 3.55000   | 142.01044 |           | 3.55000      | 141.91802      |                   |            | 0.00          | 0                | 0.00             |
| IV022            | On 02/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.02225      |                   |            | 0.00          | 0                | 0.00             |
| IV023            | On 11/07/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.75516      |                   |            | 0.00          | 0                | 0.00             |
| IV024            | On 27/07/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.66909      |                   |            | 0.00          | 200,000,000      | 100,000,000.00   |
| IV025            | On 12/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.49886      |                   |            | 0.00          | 0                | 0.00             |
| IV026            | On 27/09/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.09348      |                   |            | 0.00          | 0                | 0.00             |
| IV030            | On 31/01/2025 | Spot Bond  | 3.73000   | 97.61773  |           | 3.73000      | 98.40494       |                   |            | 0.00          | 0                | 0.00             |
| IV030A           | On 31/01/2025 | Spot Bond  | 3.73000   | 97.53635  |           | 3.73000      | 104.78738      |                   |            | 0.00          | 0                | 0.00             |
| IV031            | On 11/03/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.60070      |                   |            | 0.00          | 0                | 0.00             |
| IV032            | On 14/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.99990       |                   |            | 0.00          | 0                | 0.00             |
| IV08             | On 30/04/2018 | Spot Bond  | 10.05500  | 111.14721 |           | 10.05500     | 111.05688      |                   |            | 0.00          | 0                | 0.00             |
| IV09             | On 30/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54589      |                   |            | 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     |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| IV19A            | On 31/03/2028 | Spot Bond  |     | 3.65000   | 140.45744 |           | 3.65000      | 140.36489      |                   |            | 0.00                  | 0                | 0.00              |
| IV446U           | On 13/11/2014 | Spot Bond  |     | 100.00000 | 98.91599  |           | 100.00000    | 99.72678       |                   |            | 0.00                  | 0                | 0.00              |
| IVA03A           | On 17/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.57751      |                   |            | 0.00                  | 0                | 0.00              |
| IVA446           | On 13/11/2014 | Spot Bond  |     | 6.25000   | 99.93155  |           | 6.25000      | 99.98288       |                   |            | 0.00                  | 0                | 0.00              |
| IVA449           | On 04/12/2014 | Spot Bond  |     | 6.25000   | 99.70975  |           | 6.25000      | 99.60771       |                   |            | 0.00                  | 0                | 0.00              |
| IVA450           | On 11/12/2014 | Spot Bond  |     | 6.25000   | 99.59072  |           | 6.25000      | 99.48893       |                   |            | 0.00                  | 0                | 0.00              |
| IVA502           | On 08/01/2015 | Spot Bond  |     | 6.40000   | 99.09646  |           | 6.40000      | 98.99325       |                   |            | 0.00                  | 0                | 0.00              |
| IVA503           | On 15/01/2015 | Spot Bond  |     | 6.40000   | 98.97607  |           | 6.40000      | 98.87312       |                   |            | 0.00                  | 0                | 0.00              |
| IVA504           | On 22/01/2015 | Spot Bond  |     | 6.40000   | 98.85598  |           | 6.40000      | 98.75327       |                   |            | 0.00                  | 0                | 0.00              |
| IVA505           | On 22/01/2015 | Spot Bond  |     | 6.45000   | 98.84714  |           | 6.45000      | 98.62319       |                   |            | 0.00                  | 0                | 0.00              |
| IVA506           | On 05/02/2015 | Spot Bond  |     | 6.45000   | 98.60601  |           | 6.45000      | 98.50302       |                   |            | 0.00                  | 0                | 0.00              |
| IVA507           | On 12/02/2015 | Spot Bond  |     | 6.45000   | 98.48588  |           | 6.45000      | 98.38315       |                   |            | 0.00                  | 0                | 0.00              |
| IVA508           | On 19/02/2015 | Spot Bond  |     | 6.45000   | 98.36605  |           | 6.45000      | 98.26356       |                   |            | 79,335,000,000,000.00 | 12,300,000,000   | 12,300,000,000.00 |
| IVA509           | On 26/02/2015 | Spot Bond  |     | 100.00000 | 78.32618  |           | 100.00000    | 100.00000      |                   |            | 0.00                  | 0                | 0.00              |
| IVC002           | On 12/02/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.04095      |                   |            | 0.00                  | 0                | 0.00              |
| IVC005           | On 27/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95420      |                   |            | 0.00                  | 0                | 0.00              |
| IVC006           | On 28/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.68065      |                   |            | 0.00                  | 0                | 0.00              |
| IVC007           | On 04/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.77775      |                   |            | 0.00                  | 0                | 0.00              |
| IVC014           | On 20/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.89223       |                   |            | 0.00                  | 0                | 0.00              |
| IVC015           | On 22/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.79089       |                   |            | 0.00                  | 0                | 0.00              |
| IVC016           | On 31/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.54333      |                   |            | 0.00                  | 0                | 0.00              |
| IVC017           | On 12/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67280      |                   |            | 0.00                  | 0                | 0.00              |
| IVC018           | On 12/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67713      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IVC019           | On 12/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.68579    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC020           | On 12/07/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.64681    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC021           | On 19/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.52858    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC022           | On 29/07/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.33423    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC023           | On 19/09/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.19770    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC024           | On 15/11/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.94364     |                |                   |            | 0.00          | 0                | 0.00             |
| IVC025           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.53515    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC026           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.51984    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC027           | On 03/04/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.90602    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC028           | On 09/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.67370    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC029           | On 24/04/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.42489    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC030           | On 29/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.29972    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC032           | On 19/06/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.11395    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC033           | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.96615    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC034           | On 30/06/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.99055    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC035           | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.99054    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC036           | On 16/07/2019 | Spot Bond  | 8.77500   | 103.51816 | 8.77500   | 104.97152    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC037           | On 16/07/2019 | Spot Bond  | 100.00000 | 13.67803  | 100.00000 | 13.52432     |                |                   |            | 0.00          | 0                | 0.00             |
| IVC038           | On 16/07/2019 | Spot Bond  | 100.00000 | 10.73759  | 100.00000 | 10.59656     |                |                   |            | 0.00          | 0                | 0.00             |
| IVC039           | On 17/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.54556    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC040           | On 24/07/2021 | Spot Bond  | 9.00000   | 102.91185 | 9.00000   | 104.57810    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC041           | On 29/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.34053    |                |                   |            | 0.00          | 0                | 0.00             |
| IVC042           | On 14/08/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00003    |                |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| IVC043           | On 15/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.18374    |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC044           | On 16/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.96218      |                   |            | 0.00          | 0                | 0.00          |
| IVC045           | On 24/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.40781      |                   |            | 0.00          | 0                | 0.00          |
| IVC046           | On 24/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.60974      |                   |            | 0.00          | 0                | 0.00          |
| IVC047           | On 27/10/2015 | Spot Bond  | 7.22000   |       | 104.87256 |           | 7.22000      | 100.59879      |                   |            | 0.00          | 0                | 0.00          |
| IVC048           | On 06/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.17398      |                   |            | 0.00          | 0                | 0.00          |
| IVF57U           | On 12/02/2015 | Spot Bond  | 100.00000 |       | 81.98368  |           | 100.00000    | 81.44313       |                   |            | 0.00          | 0                | 0.00          |
| JDG01            | On 30/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.32437      |                   |            | 0.00          | 0                | 0.00          |
| JDG02U           | On 22/01/2015 | Spot Bond  | 100.00000 |       | 86.02716  |           | 100.00000    | 85.43250       |                   |            | 0.00          | 0                | 0.00          |
| JDG03            | On 15/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.37288      |                   |            | 0.00          | 0                | 0.00          |
| JDG03U           | On 21/02/2016 | Spot Bond  | 100.00000 |       | 40.56453  |           | 100.00000    | 40.27044       |                   |            | 0.00          | 0                | 0.00          |
| JDG04            | On 15/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.05064      |                   |            | 0.00          | 0                | 0.00          |
| JDG07U           | On 14/11/2014 | Spot Bond  | 100.00000 |       | 99.18478  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| JDG08U           | On 28/11/2014 | Spot Bond  | 100.00000 |       | 98.57719  |           | 100.00000    | 97.79688       |                   |            | 0.00          | 0                | 0.00          |
| JDG09U           | On 29/01/2015 | Spot Bond  | 100.00000 |       | 84.63021  |           | 100.00000    | 84.05450       |                   |            | 0.00          | 0                | 0.00          |
| JDG10U           | On 29/01/2015 | Spot Bond  | 100.00000 |       | 89.15000  |           | 100.00000    | 88.54354       |                   |            | 0.00          | 0                | 0.00          |
| JDG11U           | On 04/02/2015 | Spot Bond  | 100.00000 |       | 83.57904  |           | 100.00000    | 83.01811       |                   |            | 0.00          | 0                | 0.00          |
| JDG12U           | On 18/03/2015 | Spot Bond  | 100.00000 |       | 93.79335  |           | 100.00000    | 93.08637       |                   |            | 0.00          | 0                | 0.00          |
| KAP001           | On 13/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.30636      |                   |            | 0.00          | 0                | 0.00          |
| KAP002           | On 13/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.35372      |                   |            | 0.00          | 0                | 0.00          |
| KAP003           | On 06/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.49506      |                   |            | 0.00          | 0                | 0.00          |
| KCF03U           | On 30/10/2015 | Spot Bond  | 100.00000 |       | 53.48483  |           | 100.00000    | 53.09706       |                   |            | 0.00          | 0                | 0.00          |
| KSB007           | On 31/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.75496      |                   |            | 0.00          | 0                | 0.00          |
| KSB008           | On 01/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.28073      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| KW01             | On 31/10/2027 | Spot Bond  | 8.35000   | 140.92238 |           | 8.35000      | 140.82688      |                   |                       | 0.00          | 0                | 0.00             |
| LBK02            | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23022      |                   |                       | 0.00          | 0                | 0.00             |
| LBK03            | On 01/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11026      |                   |                       | 0.00          | 0                | 0.00             |
| LBK05            | On 28/02/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21468      |                   |                       | 0.00          | 0                | 0.00             |
| LBK06            | On 06/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.52548      |                   |                       | 0.00          | 0                | 0.00             |
| LBK07            | On 16/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.08634      |                   |                       | 0.00          | 0                | 0.00             |
| LBK08            | On 30/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.04690      |                   |                       | 0.00          | 0                | 700,000,000.00   |
| LEW01            | On 31/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.29167      |                   |                       | 0.00          | 0                | 0.00             |
| LGL02            | On 13/08/2017 | Spot Bond  | 8.51000   | 99.96635  |           | 8.51000      | 99.89845       |                   | 15,488,200,000,000.00 |               | 1,820,000,000    | 3,356,633,300.00 |
| LGL03            | On 03/04/2018 | Spot Bond  | 8.56000   | 75.35171  |           | 8.56000      | 98.21267       |                   |                       | 0.00          | 0                | 0.00             |
| LGL04            | On 14/08/2020 | Spot Bond  | 9.08500   | 102.69241 |           | 9.08500      | 102.61806      |                   | 908,500,000,000.00    |               | 100,000,000      | 643,533,300.00   |
| LHL01            | On 13/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.83647      |                   |                       | 0.00          | 0                | 0.00             |
| LHL02            | On 13/12/2015 | Spot Bond  | 9.74000   | 105.52881 |           | 9.74000      | 105.44657      |                   |                       | 0.00          | 0                | 1,040,000,000.00 |
| LHL03            | On 13/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.99932      |                   |                       | 0.00          | 0                | 0.00             |
| LRFA1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.77869      |                   |                       | 0.00          | 0                | 0.00             |
| LRFB1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.89162      |                   |                       | 0.00          | 0                | 0.00             |
| LRFC1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.02673      |                   |                       | 0.00          | 0                | 0.00             |
| MAQ057           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.77817       |                   |                       | 0.00          | 0                | 0.00             |
| MAQ058           | On 08/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.58173       |                   |                       | 0.00          | 0                | 0.00             |
| MAQ059           | On 09/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.03197       |                   |                       | 0.00          | 0                | 0.00             |
| MAQ060           | On 09/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62690      |                   |                       | 0.00          | 0                | 0.00             |
| MAQ061           | On 05/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.56549       |                   |                       | 0.00          | 0                | 0.00             |
| MAQ062           | On 13/11/2015 | Spot Bond  | 100.00000 | 36.17255  |           | 100.00000    | 35.35534       |                   |                       | 0.00          | 0                | 0.00             |
| MAQ063           | On 13/02/2015 | Spot Bond  | 100.00000 | 80.57395  |           | 100.00000    | 80.04386       |                   |                       | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| MAQ08U           | On 11/12/2014 | Spot Bond  | 100.00000 |       | 93.83033  |           | 100.00000    | 93.11224       |                   |            | 0.00          | 0                | 0.00           |
| MAQ09U           | On 14/11/2014 | Spot Bond  | 100.00000 |       | 99.18478  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| MAQ0A1           | On 28/02/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.31823      |                   |            | 0.00          | 0                | 0.00           |
| MAQ0A2           | On 31/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.32798      |                   |            | 0.00          | 0                | 0.00           |
| MAQ12U           | On 12/12/2014 | Spot Bond  | 100.00000 |       | 93.58974  |           | 100.00000    | 92.87532       |                   |            | 0.00          | 0                | 0.00           |
| MAQN01           | On 28/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.23858      |                   |            | 0.00          | 0                | 0.00           |
| MBF028           | On 16/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.69691      |                   |            | 0.00          | 0                | 0.00           |
| MBF029           | On 01/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.28372      |                   |            | 0.00          | 0                | 0.00           |
| MBF030           | On 01/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.81144      |                   |            | 0.00          | 0                | 0.00           |
| MBF033           | On 28/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.14336      |                   |            | 0.00          | 0                | 0.00           |
| MBF035           | On 10/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.50821      |                   |            | 0.00          | 0                | 200,000,000.00 |
| MBF037           | On 11/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.99807       |                   |            | 0.00          | 0                | 0.00           |
| MBF038           | On 15/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.54497      |                   |            | 0.00          | 0                | 0.00           |
| MBF039           | On 17/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.65174      |                   |            | 0.00          | 0                | 0.00           |
| MBF040           | On 06/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16876      |                   |            | 0.00          | 0                | 0.00           |
| MBF041           | On 07/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.13130      |                   |            | 0.00          | 0                | 0.00           |
| MBF042           | On 07/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.13436      |                   |            | 0.00          | 0                | 0.00           |
| MBP23U           | On 13/02/2015 | Spot Bond  | 100.00000 |       | 81.97916  |           | 100.00000    | 81.43982       |                   |            | 0.00          | 0                | 0.00           |
| MBP24U           | On 22/03/2016 | Spot Bond  | 100.00000 |       | 37.59126  |           | 100.00000    | 37.31574       |                   |            | 0.00          | 0                | 0.00           |
| MBP25U           | On 22/03/2015 | Spot Bond  | 100.00000 |       | 91.22807  |           | 100.00000    | 90.54726       |                   |            | 0.00          | 0                | 0.00           |
| MBP29U           | On 23/09/2017 | Spot Bond  | 100.00000 |       | 18.02110  |           | 100.00000    | 17.78439       |                   |            | 0.00          | 0                | 0.00           |
| MBP30U           | On 24/10/2017 | Spot Bond  | 100.00000 |       | 21.98894  |           | 100.00000    | 21.49751       |                   |            | 0.00          | 0                | 0.00           |
| MBP31U           | On 24/10/2017 | Spot Bond  | 100.00000 |       | 22.13191  |           | 100.00000    | 21.63729       |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MBP32U           | On 10/11/2017 | Spot Bond  | 100.00000 |       | 19.47125  |           | 100.00000    | 19.03609       |                   |            | 0.00          | 0                | 0.00             |
| MBSA01           | On 16/04/2019 | Spot Bond  | 8.43500   |       | 102.95373 |           | 8.43500      | 102.88365      |                   |            | 0.00          | 0                | 550,000,000.00   |
| MBSA02           | On 15/04/2019 | Spot Bond  | 8.45500   |       | 102.42181 |           | 8.45500      | 102.35193      |                   |            | 0.00          | 0                | 0.00             |
| MCB3M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.35523      |                   |            | 0.00          | 0                | 0.00             |
| MCB5M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.26543      |                   |            | 0.00          | 0                | 0.00             |
| MCB6M            | On 13/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.62904      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA3           | On 05/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.78450      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA4           | On 05/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.61314      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA6           | On 05/07/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.73507      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB3           | On 05/10/2016 | Spot Bond  | 7.64500   |       | 102.62788 |           | 7.64500      | 102.56444      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB4           | On 05/01/2019 | Spot Bond  | 8.42500   |       | 106.54617 |           | 8.42500      | 106.47451      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB5           | On 05/01/2022 | Spot Bond  | 9.25500   |       | 107.52915 |           | 9.25500      | 107.44987      |                   |            | 0.00          | 0                | 0.00             |
| MET01            | On 15/12/2014 | Spot Bond  | 6.22500   |       | 104.12775 |           | 6.22500      | 104.07475      |                   |            | 0.00          | 0                | 800,000,000.00   |
| MFS1A1           | On 20/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.04834      |                   |            | 0.00          | 0                | 0.00             |
| MFS1A2           | On 20/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.08438      |                   |            | 0.00          | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  | 9.25500   |       | 105.31371 |           | 9.25500      | 105.39394      |                   |            | 0.00          | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  | 7.39000   |       | 102.33566 |           | 7.39000      | 102.27413      |                   |            | 0.00          | 0                | 4,970,000,000.00 |
| MIIL01           | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.64707      |                   |            | 0.00          | 0                | 0.00             |
| MIIL02           | On 31/05/2017 | Spot Bond  | 8.57000   |       | 104.55516 |           | 8.57000      | 104.48327      |                   |            | 0.00          | 0                | 0.00             |
| MMIG01           | On 17/03/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.21762      |                   |            | 0.00          | 0                | 0.00             |
| MMIG02           | On 17/03/2026 | Spot Bond  | 9.13000   |       | 108.18815 |           | 9.13000      | 106.01445      |                   |            | 0.00          | 0                | 400,000,000.00   |
| MMS01U           | On 10/12/2016 | Spot Bond  | 100.00000 |       | 15.85719  |           | 100.00000    | 15.74096       |                   |            | 0.00          | 0                | 0.00             |
| MQB01            | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.87157      |                   |            | 0.00          | 0                | 0.00             |
| MQB02            | On 31/05/2017 | Spot Bond  | 8.27000   |       | 104.41828 |           | 8.27000      | 104.34895      |                   |            | 0.00          | 0                | 140,000,000.00   |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| MTN03            | On 13/07/2015 | Spot Bond  |     | 7.34000   | 104.48114 |           | 7.34000      | 104.41976      |                   |            | 10,422,800,000,000.00 | 1,420,000,000    | 1,680,000,000.00 |
| MTN04            | On 13/07/2017 | Spot Bond  |     | 8.26000   | 107.85166 |           | 8.26000      | 107.78052      |                   |            | 2,478,000,000,000.00  | 300,000,000      | 810,000,000.00   |
| N4A211           | On 14/08/2020 | Spot Bond  |     | 100.89771 | 6.12501   |           | 100.89771    | 6.08025        |                   |            | 0.00                  | 0                | 0.00             |
| N4A302           | On 14/08/2020 | Spot Bond  |     | 100.61875 | 6.20697   |           | 100.61875    | 6.16172        |                   |            | 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      | 99.99983       |                   |            | 0.00                  | 0                | 0.00             |
| N4B508           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00004      |                   |            | 0.00                  | 0                | 0.00             |
| N4C508           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00006      |                   |            | 0.00                  | 0                | 0.00             |
| N4D68U           | On 14/08/2020 | Spot Bond  |     | 100.00000 | 0.59461   |           | 100.00000    | 0.59030        |                   |            | 0.00                  | 0                | 0.00             |
| N4E68U           | On 14/08/2020 | Spot Bond  |     | 100.00000 | 0.59461   |           | 100.00000    | 0.59030        |                   |            | 0.00                  | 0                | 0.00             |
| NAM01            | On 19/11/2022 | Spot Bond  |     | 8.74500   | 97.20518  |           | 8.74500      | 97.13738       |                   |            | 0.00                  | 0                | 0.00             |
| NBK10A           | On 25/07/2016 | Spot Bond  |     | 7.59000   | 101.08592 |           | 7.59000      | 101.02456      |                   |            | 0.00                  | 0                | 0.00             |
| NBK11A           | On 28/11/2020 | Spot Bond  |     | 8.77500   | 104.85586 |           | 8.77500      | 104.78247      |                   |            | 0.00                  | 0                | 0.00             |
| NBK12A           | On 19/03/2021 | Spot Bond  |     | 8.58000   | 105.35607 |           | 8.58000      | 105.28275      |                   |            | 0.00                  | 0                | 0.00             |
| NBK12B           | On 20/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.69384      |                   |            | 0.00                  | 12,000,000,000   | 6,000,000,000.00 |
| NBK13A           | On 19/03/2024 | Spot Bond  |     | 9.08000   | 105.59650 |           | 9.08000      | 105.51882      |                   |            | 0.00                  | 0                | 0.00             |
| NBK13B           | On 21/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.86653      |                   |            | 0.00                  | 0                | 40,000,000.00    |
| NBK14A           | On 26/06/2021 | Spot Bond  |     | 8.94000   | 105.37608 |           | 8.94000      | 105.24957      |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|-------------------|
| NBK14B           | On 27/08/2015 | Spot Bond  | 0.00000   |           | 100.00000 |           | 0.00000      | 101.73802      |                   |                          | 0.00           | 0                 | 0.00              |
| NBK15B           | On 27/08/2017 | Spot Bond  | 0.00000   |           | 100.00000 |           | 0.00000      | 102.93989      |                   |                          | 0.00           | 0                 | 14,500,000,000.00 |
| NBK16B           | On 25/07/2016 | Spot Bond  | 0.00000   |           | 100.00000 |           | 0.00000      | 100.57851      |                   |                          | 0.00           | 400,000,000       | 200,000,000.00    |
| NBK17B           | On 28/11/2016 | Spot Bond  | 0.00000   |           | 100.00000 |           | 0.00000      | 101.61762      |                   |                          | 0.00           | 0                 | 0.00              |
| NBK18B           | On 20/03/2017 | Spot Bond  | 0.00000   |           | 100.00000 |           | 0.00000      | 101.00734      |                   |                          | 0.00           | 0                 | 0.00              |
| NBK19B           | On 26/06/2017 | Spot Bond  | 0.00000   |           | 100.00000 |           | 0.00000      | 100.95735      |                   |                          | 0.00           | 0                 | 0.00              |
| NBK20B           | On 25/06/2021 | Spot Bond  | 0.00000   |           | 100.00000 |           | 0.00000      | 101.01415      |                   |                          | 0.00           | 0                 | 0.00              |
| NBK21B           | On 10/11/2017 | Spot Bond  | 100.00000 | 19.11068  |           | 100.00000 | 18.67419     |                |                   | 2,410,000,000,000,000.00 | 24,100,000,000 | 24,100,000,000.00 |                   |
| NBK2A            | On 15/09/2015 | Spot Bond  | 6.94000   | 104.66579 |           | 6.94000   | 104.60663    |                |                   | 24,706,400,000,000.00    | 3,560,000,000  | 2,460,000,000.00  |                   |
| NBK2B            | On 15/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000   | 102.46652    |                |                   | 0.00                     | 0              | 0                 | 0.00              |
| NBK3A            | On 09/09/2019 | Spot Bond  | 8.25500   | 114.38363 |           | 8.25500   | 114.30697    |                |                   | 1,485,900,000,000.00     | 180,000,000    | 1,450,000,000.00  |                   |
| NBK4             | On 28/10/2024 | Spot Bond  | 10.52500  | 36.96376  |           | 10.52500  | 36.93337     |                |                   | 0.00                     | 0              | 0                 | 0.00              |
| NBK6A            | On 19/04/2015 | Spot Bond  | 7.14000   | 101.79340 |           | 7.14000   | 101.73542    |                |                   | 0.00                     | 0              | 930,000,000.00    |                   |
| NBK6B            | On 19/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000   | 100.74873    |                |                   | 0.00                     | 0              | 0                 | 0.00              |
| NBK7B            | On 19/04/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000   | 100.56551    |                |                   | 0.00                     | 0              | 0                 | 0.00              |
| NBK9A            | On 23/03/2016 | Spot Bond  | 7.59500   | 103.62546 |           | 7.59500   | 103.56147    |                |                   | 1,670,900,000,000.00     | 220,000,000    | 1,874,100,000.00  |                   |
| NBK9B            | On 23/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000   | 101.06427    |                |                   | 0.00                     | 0              | 0                 | 0.00              |
| NCLN48           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000   | 102.14124    |                |                   | 0.00                     | 0              | 0                 | 0.00              |
| NCLN54           | On 31/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000   | 101.65925    |                |                   | 0.00                     | 0              | 0                 | 0.00              |
| NCLN55           | On 07/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000   | 100.84812    |                |                   | 0.00                     | 0              | 0                 | 0.00              |
| NCLN56           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000   | 100.66921    |                |                   | 0.00                     | 0              | 0                 | 0.00              |
| NCLN58           | On 01/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000   | 101.62415    |                |                   | 0.00                     | 0              | 0                 | 0.00              |
| NCLN61           | On 30/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000   | 92.95954     |                |                   | 0.00                     | 0              | 0                 | 0.00              |
| NCLN62           | On 02/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000   | 101.52261    |                |                   | 0.00                     | 0              | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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      | 100.38211      |                   |            | 0.00          | 0                | 0.00          |
| NCLN66           | On 29/01/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.34066      |                   |            | 0.00          | 0                | 0.00          |
| NCLN69           | On 27/05/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 89.29955       |                   |            | 0.00          | 0                | 0.00          |
| NCLN73           | On 03/07/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.98559      |                   |            | 0.00          | 0                | 0.00          |
| NCLN74           | On 15/08/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.93906       |                   |            | 0.00          | 0                | 0.00          |
| NCLN75           | On 20/09/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.13119      |                   |            | 0.00          | 0                | 0.00          |
| NCLN76           | On 20/09/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.07355      |                   |            | 0.00          | 0                | 0.00          |
| NCLN77           | On 09/10/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.54973      |                   |            | 0.00          | 0                | 0.00          |
| NCLN78           | On 20/03/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.03822      |                   |            | 0.00          | 0                | 0.00          |
| NCLN79           | On 20/03/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.02249      |                   |            | 0.00          | 0                | 0.00          |
| NCLN80           | On 20/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.02178      |                   |            | 0.00          | 0                | 0.00          |
| NCLN81           | On 31/01/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.27760      |                   |            | 0.00          | 0                | 0.00          |
| NCLN82           | On 20/03/2024 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.17544      |                   |            | 0.00          | 0                | 0.00          |
| NCLN83           | On 20/03/2024 | Spot Bond  |     | 9.69500 | 106.95286 |           | 9.69500      | 107.38248      |                   |            | 0.00          | 0                | 0.00          |
| NCLN84           | On 20/03/2024 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.16830      |                   |            | 0.00          | 0                | 0.00          |
| NCLN85           | On 20/03/2024 | Spot Bond  |     | 9.73000 | 105.69070 |           | 9.73000      | 106.25813      |                   |            | 0.00          | 0                | 0.00          |
| NCLN87           | On 20/03/2024 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.17544      |                   |            | 0.00          | 0                | 0.00          |
| NCLN88           | On 20/12/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.05827      |                   |            | 0.00          | 0                | 0.00          |
| NCLN89           | On 20/03/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.09813      |                   |            | 0.00          | 0                | 0.00          |
| NCLN90           | On 20/09/2024 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.18686      |                   |            | 0.00          | 0                | 0.00          |
| NCLN91           | On 20/09/2024 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.20113      |                   |            | 0.00          | 0                | 0.00          |
| NED11            | On 17/09/2015 | Spot Bond  |     | 7.93000 | 103.81416 |           | 7.93000      | 103.74727      |                   |            | 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    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NED13            | On 25/07/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.43560      |                   |            | 0.00          | 0                | 0.00             |
| NED14            | On 29/11/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 103.62827      |                   |            | 0.00          | 0                | 0.00             |
| NED15            | On 08/04/2024 | Spot Bond  | 9.63500  |       | 105.94550 |           | 9.63500      | 106.20077      |                   |            | 0.00          | 0                | 0.00             |
| NED16            | On 08/04/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.77237      |                   |            | 0.00          | 0                | 0.00             |
| NED17            | On 14/10/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.73586      |                   |            | 0.00          | 0                | 0.00             |
| NED9             | On 06/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.70545      |                   |            | 0.00          | 0                | 0.00             |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 11.66000 |       | 110.49465 |           | 11.66000     | 110.39262      |                   |            | 0.00          | 0                | 1,630,000,000.00 |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 107.64820      |                   |            | 0.00          | 0                | 0.00             |
| NHM001           | On 04/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.26822      |                   |            | 0.00          | 0                | 0.00             |
| NILB10           | On 08/12/2016 | Spot Bond  | 2.17000  |       | 170.43184 |           | 2.17000      | 170.34018      |                   |            | 0.00          | 0                | 0.00             |
| NILB11           | On 31/01/2025 | Spot Bond  | 2.60000  |       | 95.33895  |           | 2.60000      | 138.06106      |                   |            | 0.00          | 0                | 0.00             |
| NMP20N           | On 24/07/2020 | Spot Bond  | 8.30500  |       | 107.58505 |           | 8.30500      | 107.51371      |                   |            | 0.00          | 0                | 0.00             |
| NPL08            | On 10/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.21905      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 8.93500  |       | 106.33440 |           | 8.93500      | 108.86157      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A11           | On 22/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.70464      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.75785      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A16           | On 22/05/2048 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.61275      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A17           | On 22/05/2050 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.67023      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A18           | On 22/05/2049 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.63577      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 9.13500  |       | 106.29820 |           | 9.13500      | 110.52155      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.67029      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B15           | On 22/05/2050 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.70470      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B16           | On 22/05/2049 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.68172      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 9.33500  |       | 106.26225 |           | 9.33500      | 108.88565      |                   |            | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1C14           | On 22/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.75073      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C15           | On 22/05/2050 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.72767      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C16           | On 22/05/2049 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.73916      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D5           | On 22/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.16395      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D6           | On 22/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.02391      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D7           | On 22/05/2050 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.77362      |                   |            | 0.00          | 0                | 0.00             |
| NRA018           | On 30/11/2018 | Spot Bond  |     | 8.11500   | 119.67335 |           | 8.11500      | 119.59534      |                   |            | 0.00          | 0                | 500,000,000.00   |
| NRA022           | On 31/10/2022 | Spot Bond  |     | 8.98000   | 118.87029 |           | 8.98000      | 118.78378      |                   |            | 0.00          | 0                | 300,000,000.00   |
| NRA023           | On 31/05/2023 | Spot Bond  |     | 2.06500   | 175.97607 |           | 2.06500      | 175.88293      |                   |            | 0.00          | 0                | 8,400,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  |     | 9.79000   | 124.23817 |           | 9.79000      | 124.14087      |                   |            | 0.00          | 0                | 2,920,000,000.00 |
| NTC12            | On 25/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.99531      |                   |            | 0.00          | 0                | 0.00             |
| NTC13            | On 31/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NTC15            | On 26/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.82419      |                   |            | 0.00          | 0                | 0.00             |
| NTC16            | On 22/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.16521      |                   |            | 0.00          | 0                | 0.00             |
| NTC17            | On 27/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.39508      |                   |            | 0.00          | 0                | 0.00             |
| NTC18            | On 27/02/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.65668      |                   |            | 0.00          | 200,000,000      | 100,000,000.00   |
| NYT101           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.89180      |                   |            | 0.00          | 0                | 0.00             |
| NYT102           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.36441      |                   |            | 0.00          | 0                | 0.00             |
| NYT13U           | On 28/05/2020 | Spot Bond  |     | 100.00000 | 19.01828  |           | 100.00000    | 18.88039       |                   |            | 0.00          | 0                | 0.00             |
| OCT1A1           | On 18/10/2015 | Spot Bond  |     | 100.00000 | 58.20292  |           | 100.00000    | 57.78095       |                   |            | 0.00          | 0                | 0.00             |
| OML01            | On 27/10/2015 | Spot Bond  |     | 7.23000   | 102.01976 |           | 7.23000      | 101.96006      |                   |            | 0.00          | 0                | 8,260,000,000.00 |
| OTCA2U           | On 31/07/2016 | Spot Bond  |     | 100.00000 | 21.85431  |           | 100.00000    | 21.69587       |                   |            | 0.00          | 0                | 0.00             |
| PBET01           | On 13/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.70000       |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| PCF03            | On 06/04/2015 | Spot Bond  | 100.00000 |       | 89.92670  |           | 100.00000    | 89.28589       |                   |                          | 0.00           | 0                 | 0.00          |
| PMM10            | On 14/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.04836      |                   |                          | 0.00           | 0                 | 0.00          |
| PMM11            | On 23/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.41169      |                   |                          | 0.00           | 0                 | 0.00          |
| PMM12            | On 02/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.40266      |                   |                          | 0.00           | 0                 | 0.00          |
| PMM13            | On 06/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.30284      |                   |                          | 0.00           | 0                 | 0.00          |
| PMM15            | On 04/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.59907      |                   |                          | 0.00           | 0                 | 0.00          |
| PPC001           | On 28/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.12601      |                   |                          | 0.00           | 0                 | 0.00          |
| PPC002           | On 31/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.12733      |                   |                          | 0.00           | 0                 | 0.00          |
| PPC003           | On 31/10/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.48932      |                   |                          | 0.00           | 0                 | 0.00          |
| PPC004           | On 30/06/2021 | Spot Bond  | 9.23000   |       | 106.73409 |           | 9.23000      | 106.59580      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.35216      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.36185      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.36620      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1B1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.37588      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1C1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.41746      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1D1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.42711      |                   |                          | 0.00           | 0                 | 0.00          |
| PTH01            | On 30/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.31331      |                   |                          | 0.00           | 0                 | 0.00          |
| R010P            | On 21/12/2025 | Spot Bond  | 7.77000   |       | 42.93011  |           | 7.77000      | 42.90330       |                   |                          | 0.00           | 0                 | 0.00          |
| R158             | On 15/09/2015 | Spot Bond  | 6.24000   |       | 108.08349 |           | 6.24000      | 108.02847      |                   | 119,808,000,000,000.00   | 19,200,000,000 | 06,370,000,000.00 |               |
| R158P            | On 15/09/2015 | Spot Bond  | 6.38500   |       | 94.94108  |           | 6.38500      | 94.89164       |                   |                          | 0.00           | 0                 | 0.00          |
| R159             | On 15/09/2016 | Spot Bond  | 6.48500   |       | 114.22413 |           | 6.48500      | 114.16373      |                   | 318,109,353,500,000.00   | 49,053,100,000 | 02,602,700,000.00 |               |
| R159P            | On 15/09/2016 | Spot Bond  | 6.31500   |       | 89.26803  |           | 6.31500      | 89.22204       |                   |                          | 0.00           | 0                 | 0.00          |
| R186             | On 21/12/2026 | Spot Bond  | 7.84000   |       | 124.80082 |           | 7.95000      | 123.76049      |                   | 9,458,097,598,432,000.00 | 06,389,999,800 | 90,153,771,000.00 |               |
| R187P            | On 21/12/2026 | Spot Bond  | 7.69000   |       | 40.15148  |           | 7.69000      | 40.12665       |                   |                          | 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      |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|--------------------|
| R188P            | On 21/12/2027 | Spot Bond  | 7.61000 |       | 37.61072  |           | 7.61000      | 37.58770       |                   |            | 0.00                     | 0                | 0.00               |
| R197             | On 07/12/2023 | Spot Bond  | 1.66000 |       | 290.52843 |           | 1.66000      | 290.38423      |                   |            | 20,295,160,000,000.00    | 12,226,000,000   | 31,954,967,600.00  |
| R201             | On 21/12/2014 | Spot Bond  | 5.59000 |       | 103.83432 |           | 5.65000      | 103.78061      |                   |            | 262,730,000,000.00       | 47,000,000       | 81,047,000,000.00  |
| R202             | On 07/12/2033 | Spot Bond  | 1.75000 |       | 235.72352 |           | 1.75000      | 235.60478      |                   |            | 77,076,650,000,000.00    | 44,043,800,000   | 60,507,548,800.00  |
| R2023            | On 28/02/2023 | Spot Bond  | 7.57000 |       | 102.74524 |           | 7.68000      | 102.01154      |                   |            | 2,667,710,392,000,000.00 | 52,405,600,000   | 17,691,351,900.00  |
| R203             | On 15/09/2017 | Spot Bond  | 6.60000 |       | 105.61185 |           | 6.71000      | 105.26785      |                   |            | 2,768,833,202,520,000.00 | 19,520,182,200   | 107,469,679,200.00 |
| R2030            | On 31/01/2030 | Spot Bond  | 8.38000 |       | 99.11676  |           | 8.38000      | 99.05045       |                   |            | 2,435,868,232,000,000.00 | 90,676,400,000   | 109,388,600,000.00 |
| R2032            | On 31/03/2032 | Spot Bond  | 8.55500 |       | 98.33818  |           | 8.55500      | 98.27031       |                   |            | 2,364,218,736,000,000.00 | 76,355,200,000   | 146,494,900,000.00 |
| R2037            | On 31/01/2037 | Spot Bond  | 8.65500 |       | 100.97794 |           | 8.65500      | 100.90821      |                   |            | 28,589,196,000,000.00    | 3,303,200,000    | 56,817,500,000.00  |
| R204             | On 21/12/2018 | Spot Bond  | 6.90000 |       | 107.11145 |           | 7.00500      | 106.67435      |                   |            | 1,951,700,036,130,000.00 | 82,855,077,700   | 48,963,331,500.00  |
| R2044            | On 31/01/2044 | Spot Bond  | 8.74000 |       | 102.67409 |           | 8.74000      | 102.60253      |                   |            | 617,131,400,000,000.00   | 70,610,000,000   | 66,745,000,000.00  |
| R2048            | On 28/02/2048 | Spot Bond  | 8.72500 |       | 102.13231 |           | 8.72500      | 102.06006      |                   |            | 904,870,186,250,000.00   | 03,710,050,000   | 86,845,000,000.00  |
| R207             | On 15/01/2020 | Spot Bond  | 7.15000 |       | 102.87403 |           | 7.25500      | 102.36784      |                   |            | 813,765,095,000,000.00   | 13,813,300,000   | 139,899,007,900.00 |
| R208             | On 31/03/2021 | Spot Bond  | 7.32500 |       | 97.99329  |           | 7.43000      | 97.41870       |                   |            | 1,617,274,325,335,000.00 | 20,788,303,800   | 129,433,925,800.00 |
| R209             | On 31/03/2036 | Spot Bond  | 8.45500 |       | 79.17666  |           | 8.57000      | 78.19203       |                   |            | 2,201,056,330,000,000.00 | 60,326,000,000   | 151,505,442,400.00 |
| R210             | On 31/03/2028 | Spot Bond  | 1.68000 |       | 175.06415 |           | 1.65000      | 175.57528      |                   |            | 8,030,400,000,000.00     | 4,780,000,000    | 26,080,250,700.00  |
| R211             | On 31/01/2017 | Spot Bond  | 0.83000 |       | 132.69562 |           | 0.83000      | 132.63876      |                   |            | 13,612,000,000,000.00    | 16,400,000,000   | 47,501,167,800.00  |
| R212             | On 31/01/2022 | Spot Bond  | 1.61000 |       | 137.68320 |           | 1.59500      | 137.75015      |                   |            | 64,354,453,744,000.00    | 39,971,710,400   | 22,141,054,800.00  |
| R213             | On 28/02/2031 | Spot Bond  | 8.30500 |       | 89.95366  |           | 8.42500      | 88.92759       |                   |            | 3,117,330,364,148,000.00 | 75,355,853,600   | 156,611,678,100.00 |
| R214             | On 28/02/2041 | Spot Bond  | 8.67000 |       | 79.04383  |           | 8.67000      | 78.98826       |                   |            | 2,354,922,858,000,000.00 | 71,617,400,000   | 117,483,537,200.00 |
| R227C            | On 15/03/2015 | Spot Bond  | 6.54500 |       | 97.92793  |           | 6.54500      | 97.87636       |                   |            | 0.00                     | 0                | 0.00               |
| R228C            | On 15/09/2015 | Spot Bond  | 6.38500 |       | 94.94108  |           | 6.38500      | 94.89164       |                   |            | 0.00                     | 0                | 0.00               |
| R229C            | On 15/03/2016 | Spot Bond  | 6.30500 |       | 92.09850  |           | 6.30500      | 92.05114       |                   |            | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R230C            | On 15/09/2016 | Spot Bond  |     | 6.31500 | 89.26803  |           | 6.31500      | 89.22204       |                   |            | 0.00          | 0                | 0.00          |
| R326C            | On 21/12/2014 | Spot Bond  |     | 5.65500 | 99.47599  |           | 5.65500      | 99.43002       |                   |            | 0.00          | 0                | 0.00          |
| R327C            | On 21/06/2015 | Spot Bond  |     | 6.45500 | 96.30338  |           | 6.45500      | 96.25324       |                   |            | 0.00          | 0                | 0.00          |
| R328C            | On 21/12/2015 | Spot Bond  |     | 6.32500 | 93.42090  |           | 6.32500      | 93.37322       |                   |            | 0.00          | 0                | 0.00          |
| R329C            | On 21/06/2016 | Spot Bond  |     | 6.30500 | 90.58500  |           | 6.30500      | 90.53892       |                   |            | 0.00          | 0                | 0.00          |
| R330C            | On 21/12/2016 | Spot Bond  |     | 6.36500 | 87.70976  |           | 6.36500      | 87.66472       |                   |            | 0.00          | 0                | 0.00          |
| R331C            | On 21/06/2017 | Spot Bond  |     | 6.68500 | 84.32421  |           | 6.68500      | 84.27877       |                   |            | 0.00          | 0                | 0.00          |
| R332C            | On 21/12/2017 | Spot Bond  |     | 6.73500 | 81.47483  |           | 6.73500      | 81.43061       |                   |            | 0.00          | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  |     | 7.01000 | 78.07122  |           | 7.01000      | 78.02715       |                   |            | 0.00          | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  |     | 6.99000 | 75.48717  |           | 6.99000      | 75.44467       |                   |            | 0.00          | 0                | 0.00          |
| R335C            | On 21/06/2019 | Spot Bond  |     | 6.97000 | 73.00276  |           | 6.97000      | 72.96177       |                   |            | 0.00          | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  |     | 6.96000 | 70.57901  |           | 6.96000      | 70.53945       |                   |            | 0.00          | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  |     | 7.21500 | 67.27246  |           | 7.21500      | 67.23339       |                   |            | 0.00          | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  |     | 7.19500 | 65.00652  |           | 7.19500      | 64.96887       |                   |            | 0.00          | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  |     | 7.35000 | 62.13343  |           | 7.35000      | 62.09668       |                   |            | 0.00          | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  |     | 7.32000 | 60.05410  |           | 7.32000      | 60.01873       |                   |            | 0.00          | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  |     | 7.29000 | 58.06119  |           | 7.29000      | 58.02712       |                   |            | 0.00          | 0                | 0.00          |
| R342C            | On 21/12/2022 | Spot Bond  |     | 7.26000 | 56.15067  |           | 7.26000      | 56.11786       |                   |            | 0.00          | 0                | 0.00          |
| R343C            | On 21/06/2023 | Spot Bond  |     | 7.22000 | 54.36383  |           | 7.22000      | 54.33223       |                   |            | 0.00          | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  |     | 7.18000 | 52.65421  |           | 7.18000      | 52.62377       |                   |            | 0.00          | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  |     | 7.89000 | 47.60028  |           | 7.89000      | 47.57010       |                   |            | 0.00          | 0                | 0.00          |
| R346C            | On 21/12/2024 | Spot Bond  |     | 7.85000 | 45.97195  |           | 7.85000      | 45.94294       |                   |            | 0.00          | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  |     | 7.81000 | 44.41643  |           | 7.81000      | 44.38855       |                   |            | 0.00          | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  |     | 7.77000 | 42.93011  |           | 7.77000      | 42.90330       |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R349C            | On 21/06/2026 | Spot Bond  | 7.73000   |       | 41.50954  |           | 7.73000      | 41.48375       |                   |            | 0.00          | 0                | 0.00          |
| R350C            | On 21/12/2026 | Spot Bond  | 7.69000   |       | 40.15148  |           | 7.69000      | 40.12665       |                   |            | 0.00          | 0                | 0.00          |
| R351C            | On 21/06/2027 | Spot Bond  | 7.65000   |       | 38.85284  |           | 7.65000      | 38.82894       |                   |            | 0.00          | 0                | 0.00          |
| R352C            | On 21/12/2027 | Spot Bond  | 7.61000   |       | 37.61072  |           | 7.61000      | 37.58770       |                   |            | 0.00          | 0                | 0.00          |
| RCSB03           | On 15/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.80433      |                   |            | 0.00          | 0                | 0.00          |
| RCSB04           | On 25/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.96355      |                   |            | 0.00          | 0                | 0.00          |
| RCSB05           | On 12/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.85005      |                   |            | 0.00          | 0                | 0.00          |
| RCSB06           | On 17/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.70407      |                   |            | 0.00          | 0                | 0.00          |
| RCSB1U           | On 30/04/2017 | Spot Bond  | 100.00000 |       | 20.39257  |           | 100.00000    | 20.24473       |                   |            | 0.00          | 0                | 0.00          |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 |       | 9.10481   |           | 100.00000    | 9.03880        |                   |            | 0.00          | 0                | 0.00          |
| RCSB3U           | On 17/03/2017 | Spot Bond  | 100.00000 |       | 24.86281  |           | 100.00000    | 24.68058       |                   |            | 0.00          | 0                | 0.00          |
| RCSB4U           | On 07/11/2015 | Spot Bond  | 100.00000 |       | 50.75788  |           | 100.00000    | 50.09120       |                   |            | 0.00          | 0                | 0.00          |
| RDFB01           | On 30/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.19773      |                   |            | 0.00          | 0                | 0.00          |
| RDFB02           | On 11/03/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.36551      |                   |            | 0.00          | 0                | 0.00          |
| RDFB03           | On 22/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.73829      |                   |            | 0.00          | 0                | 0.00          |
| RDFC13           | On 24/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.94258      |                   |            | 0.00          | 0                | 0.00          |
| RDFC15           | On 25/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.52975      |                   |            | 0.00          | 0                | 0.00          |
| RES12            | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.11052      |                   |            | 0.00          | 0                | 0.00          |
| RES15            | On 12/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.69885      |                   |            | 0.00          | 0                | 0.00          |
| RES18            | On 05/02/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.18915      |                   |            | 0.00          | 0                | 0.00          |
| RES24            | On 09/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.39091      |                   |            | 0.00          | 0                | 0.00          |
| RES27            | On 21/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.50026      |                   |            | 0.00          | 0                | 0.00          |
| RES29            | On 28/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.62552      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RES30            | On 07/03/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45792      |                   |            | 0.00          | 0                | 0.00          |
| RES31            | On 02/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.78689      |                   |            | 0.00          | 0                | 0.00          |
| RES32            | On 20/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52463      |                   |            | 0.00          | 0                | 0.00          |
| RMBI06           | On 24/07/2038 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| RP004            | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.55011      |                   |            | 0.00          | 0                | 0.00          |
| RP005            | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 83.86285       |                   |            | 0.00          | 0                | 0.00          |
| RP006            | On 30/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 81.19693       |                   |            | 0.00          | 0                | 0.00          |
| RP007            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 84.71533       |                   |            | 0.00          | 0                | 0.00          |
| RP008            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 88.93509       |                   |            | 0.00          | 0                | 0.00          |
| RP013            | On 27/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.41107      |                   |            | 0.00          | 0                | 0.00          |
| RP014            | On 27/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 82.14559       |                   |            | 0.00          | 0                | 0.00          |
| RP016            | On 10/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 92.06695       |                   |            | 0.00          | 0                | 0.00          |
| RP018            | On 12/02/2020 | Spot Bond  | 12.35000  | 105.62945 |           | 12.35000     | 105.52631      |                   |            | 0.00          | 0                | 0.00          |
| RP020            | On 12/02/2020 | Spot Bond  | 100.00000 | 13.25178  |           | 100.00000    | 13.15571       |                   |            | 0.00          | 0                | 0.00          |
| RP025            | On 21/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54885      |                   |            | 0.00          | 0                | 0.00          |
| RP026            | On 13/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.42868      |                   |            | 0.00          | 0                | 0.00          |
| RPG02            | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.05989      |                   |            | 0.00          | 0                | 0.00          |
| RPG03            | On 23/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15320      |                   |            | 0.00          | 0                | 0.00          |
| RPP01U           | On 31/08/2018 | Spot Bond  | 100.00000 | 4.26006   |           | 100.00000    | 4.22883        |                   |            | 0.00          | 0                | 0.00          |
| RPP04U           | On 07/10/2016 | Spot Bond  | 100.00000 | 23.16424  |           | 100.00000    | 22.99630       |                   |            | 0.00          | 0                | 0.00          |
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 | 34.14737  |           | 100.00000    | 33.89980       |                   |            | 0.00          | 0                | 0.00          |
| RPP08U           | On 30/04/2020 | Spot Bond  | 100.00000 | 12.46449  |           | 100.00000    | 12.41873       |                   |            | 0.00          | 0                | 0.00          |
| RPP09U           | On 21/11/2016 | Spot Bond  | 100.00000 | 24.80936  |           | 100.00000    | 24.62949       |                   |            | 0.00          | 0                | 0.00          |
| RPS001           | On 16/11/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.86231       |                   |            | 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    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| RPS002           | On 30/04/2025 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 77.30847       |                   |            | 0.00          | 0                | 0.00             |
| RW21             | On 21/04/2021 | Spot Bond  | 8.73000 |       | 106.72754 |           | 8.73000      | 106.65240      |                   |            | 0.00          | 0                | 780,000,000.00   |
| RW23             | On 10/12/2023 | Spot Bond  | 8.93000 |       | 107.69836 |           | 8.93000      | 107.62126      |                   |            | 0.00          | 0                | 0.00             |
| RW28             | On 10/12/2028 | Spot Bond  | 9.65500 |       | 90.89709  |           | 9.65500      | 108.86935      |                   |            | 0.00          | 0                | 0.00             |
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 96.55283       |                   |            | 0.00          | 0                | 0.00             |
| SBK12            | On 24/11/2016 | Spot Bond  | 7.68500 |       | 105.55951 |           | 7.68500      | 105.49464      |                   |            | 0.00          | 0                | 1,150,000,000.00 |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.78529       |                   |            | 0.00          | 0                | 0.00             |
| SBK14            | On 01/12/2017 | Spot Bond  | 8.76000 |       | 106.80920 |           | 8.76000      | 106.73417      |                   |            | 0.00          | 0                | 0.00             |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.48479      |                   |            | 0.00          | 0                | 0.00             |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.66092      |                   |            | 0.00          | 200,000,000      | 200,000,000.00   |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.33926      |                   |            | 0.00          | 0                | 0.00             |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.48403      |                   |            | 0.00          | 0                | 0.00             |
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.47581      |                   |            | 0.00          | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  | 6.89000 |       | 101.19390 |           | 6.89000      | 105.94418      |                   |            | 0.00          | 0                | 0.00             |
| SBK9             | On 10/04/2018 | Spot Bond  | 8.50500 |       | 100.55840 |           | 8.50500      | 100.48940      |                   |            | 0.00          | 0                | 2,370,000,000.00 |
| SBN27            | On 15/09/2015 | Spot Bond  | 7.70000 |       | 106.87759 |           | 7.70000      | 106.81069      |                   |            | 0.00          | 0                | 0.00             |
| SBN29            | On 15/09/2015 | Spot Bond  | 7.96000 |       | 106.66517 |           | 7.96000      | 106.59620      |                   |            | 0.00          | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  | 7.49000 |       | 107.04967 |           | 7.49000      | 106.98446      |                   |            | 0.00          | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  | 8.11000 |       | 101.76455 |           | 8.11000      | 101.69753      |                   |            | 0.00          | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  | 7.63500 |       | 106.93081 |           | 7.63500      | 106.86443      |                   |            | 0.00          | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  | 7.84500 |       | 106.75904 |           | 7.84500      | 106.69098      |                   |            | 0.00          | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.24085      |                   |            | 0.00          | 0                | 0.00             |
| SBN51            | On 03/10/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.91053      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| SBS13            | On 22/09/2017 | Spot Bond  | 7.76000   | 104.21997 |           | 7.76000      | 104.15423      |                   |                       | 0.00          | 0                | 0.00             |
| SBS15            | On 26/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.97691      |                   |                       | 0.00          | 0                | 0.00             |
| SBS16            | On 22/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12007      |                   |                       | 0.00          | 0                | 0.00             |
| SBS18            | On 23/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 105.04581      |                   |                       | 0.00          | 0                | 0.00             |
| SBS19            | On 23/06/2021 | Spot Bond  | 9.20000   | 108.83854 |           | 9.20000      | 108.75833      |                   |                       | 0.00          | 0                | 0.00             |
| SBS20            | On 15/05/2026 | Spot Bond  | 9.85000   | 101.41230 |           | 9.85000      | 101.33197      |                   |                       | 0.00          | 0                | 0.00             |
| SBS21            | On 15/05/2026 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93634       |                   |                       | 0.00          | 0                | 0.00             |
| SBS22            | On 24/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.12385      |                   |                       | 0.00          | 0                | 0.00             |
| SBS23            | On 23/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.03382      |                   |                       | 0.00          | 0                | 0.00             |
| SBS24            | On 24/05/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.16206      |                   |                       | 0.00          | 0                | 0.00             |
| SBS25            | On 24/05/2019 | Spot Bond  | 8.58500   | 100.88412 |           | 8.58500      | 100.81501      |                   | 9,786,900,000,000.00  | 1,140,000,000 | 1,913,733,300.00 |                  |
| SBS26U           | On 28/02/2017 | Spot Bond  | 100.00000 | 15.74208  |           | 100.00000    | 15.63836       |                   |                       | 0.00          | 0                | 0.00             |
| SBS27            | On 20/02/2024 | Spot Bond  | 9.22000   | 108.00689 |           | 9.22000      | 107.92756      |                   |                       | 0.00          | 0                | 2,500,000,000.00 |
| SBS28            | On 23/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58742      |                   |                       | 0.00          | 0                | 0.00             |
| SBS29            | On 12/06/2019 | Spot Bond  | 8.73000   | 103.59234 |           | 8.73000      | 103.51980      |                   |                       | 0.00          | 0                | 0.00             |
| SBS3             | On 25/05/2026 | Spot Bond  | 9.86000   | 88.54478  |           | 9.86000      | 92.56356       |                   |                       | 0.00          | 0                | 0.00             |
| SBS30            | On 12/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25022      |                   |                       | 0.00          | 0                | 0.00             |
| SBS31            | On 27/06/2027 | Spot Bond  | 9.60000   | 105.54456 |           | 9.60000      | 105.46347      |                   | 29,184,000,000,000.00 | 3,040,000,000 | 1,520,000,000.00 |                  |
| SBS32            | On 19/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12158      |                   |                       | 0.00          | 0                | 0.00             |
| SBS33            | On 19/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15204      |                   |                       | 0.00          | 0                | 0.00             |
| SBS34            | On 19/09/2024 | Spot Bond  | 9.75000   | 110.47068 |           | 9.75000      | 103.72046      |                   |                       | 0.00          | 0                | 1,500,000,000.00 |
| SBS4             | On 16/11/2021 | Spot Bond  | 9.13000   | 97.32635  |           | 9.13000      | 97.25516       |                   |                       | 0.00          | 0                | 90,000,000.00    |
| SBS9             | On 07/07/2016 | Spot Bond  | 7.48500   | 110.07012 |           | 7.48500      | 110.00421      |                   |                       | 0.00          | 0                | 330,000,000.00   |
| SBSI11           | On 07/12/2023 | Spot Bond  | 2.19000   | 129.50068 |           | 2.19000      | 279.35496      |                   |                       | 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  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SBSI12           | On 31/01/2017 | Spot Bond  |     | 1.47500   | 102.95394 |           | 1.47500      | 130.82067      |                   |            | 0.00          | 0                | 200,000,000.00 |
| SCM107           | On 15/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 105.90019      |                   |            | 0.00          | 0                | 0.00           |
| SF2A1U           | On 11/02/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| SF2A2U           | On 11/02/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| SF2BU            | On 11/02/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| SF2CU            | On 11/02/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| SF2DU            | On 11/02/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| SGI002           | On 10/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67744      |                   |            | 0.00          | 0                | 0.00           |
| SHF01            | On 15/12/2016 | Spot Bond  |     | 100.00000 | 15.66396  |           | 100.00000    | 15.54915       |                   |            | 0.00          | 0                | 0.00           |
| SHI02            | On 01/10/2021 | Spot Bond  |     | 0.00000   | 164.79009 |           | 0.00000      | 82.63494       |                   |            | 0.00          | 0                | 0.00           |
| SHI05            | On 31/01/2017 | Spot Bond  |     | 2.10000   | 115.13808 |           | 2.10000      | 129.08861      |                   |            | 0.00          | 0                | 0.00           |
| SHPCBU           | On 03/04/2017 | Spot Bond  |     | 6.50000   | 100.79392 |           | 6.50000      | 100.74081      |                   |            | 0.00          | 0                | 0.00           |
| SHS01            | On 15/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.63226      |                   |            | 0.00          | 0                | 0.00           |
| SHS03            | On 29/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.99988      |                   |            | 0.00          | 0                | 0.00           |
| SHS04            | On 29/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.52381      |                   |            | 0.00          | 0                | 0.00           |
| SHS05            | On 29/06/2017 | Spot Bond  |     | 8.74000   | 103.37723 |           | 8.74000      | 103.30477      |                   |            | 0.00          | 0                | 260,000,000.00 |
| SHS06            | On 12/12/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.25180      |                   |            | 0.00          | 0                | 0.00           |
| SHS07            | On 10/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.00395      |                   |            | 0.00          | 0                | 0.00           |
| SHS08            | On 21/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.11830      |                   |            | 0.00          | 0                | 0.00           |
| SHS09            | On 21/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.02668      |                   |            | 0.00          | 0                | 0.00           |
| SHS11U           | On 19/11/2016 | Spot Bond  |     | 100.00000 | 16.69603  |           | 100.00000    | 16.57498       |                   |            | 0.00          | 0                | 0.00           |
| SHS12            | On 12/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.34456      |                   |            | 0.00          | 0                | 0.00           |
| SHS13U           | On 21/05/2015 | Spot Bond  |     | 100.00000 | 65.59850  |           | 100.00000    | 64.98600       |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SHS14            | On 17/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23959      |                   |            | 0.00          | 0                | 0.00             |
| SHS16U           | On 29/06/2016 | Spot Bond  | 100.00000 | 23.64897  |           | 100.00000    | 23.47564       |                   |            | 0.00          | 0                | 0.00             |
| SHS17U           | On 30/09/2016 | Spot Bond  | 100.00000 | 32.04826  |           | 100.00000    | 35.26519       |                   |            | 0.00          | 0                | 0.00             |
| SHS18U           | On 30/11/2016 | Spot Bond  | 100.00000 | 26.21311  |           | 100.00000    | 25.96835       |                   |            | 0.00          | 0                | 0.00             |
| SHS19            | On 10/09/2017 | Spot Bond  | 9.05000   | 104.58482 |           | 9.05000      | 104.45704      |                   |            | 0.00          | 0                | 0.00             |
| SHS20            | On 19/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55877      |                   |            | 0.00          | 0                | 0.00             |
| SHS21            | On 06/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.95464      |                   |            | 0.00          | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 7.73500   | 105.49364 |           | 7.73500      | 105.42840      |                   |            | 0.00          | 0                | 2,140,000,000.00 |
| SLI3             | On 15/08/2023 | Spot Bond  | 8.60500   | 102.77493 |           | 8.60500      | 102.42771      |                   |            | 0.00          | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  | 8.11000   | 101.76455 |           | 8.11000      | 101.69753      |                   |            | 0.00          | 0                | 3,290,000,000.00 |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.74701      |                   |            | 0.00          | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.93430      |                   |            | 0.00          | 0                | 0.00             |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.25195      |                   |            | 0.00          | 0                | 0.00             |
| SPDA5            | On 21/08/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21279      |                   |            | 0.00          | 0                | 0.00             |
| SPDA6            | On 21/08/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24557      |                   |            | 0.00          | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.03282      |                   |            | 0.00          | 0                | 0.00             |
| SSA01            | On 28/06/2016 | Spot Bond  | 7.81000   | 106.42756 |           | 7.81000      | 106.36075      |                   |            | 0.00          | 0                | 0.00             |
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61813      |                   |            | 0.00          | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.89292      |                   |            | 0.00          | 0                | 0.00             |
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.60517      |                   |            | 0.00          | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  | 8.98000   | 96.81941  |           | 8.98000      | 96.74934       |                   |            | 0.00          | 0                | 130,000,000.00   |
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.65442      |                   |            | 0.00          | 0                | 0.00             |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12359      |                   |            | 0.00          | 0                | 0.00             |
| SSN003           | On 25/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.39428      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SSN004           | On 31/03/2021 | Spot Bond  |     | 9.03800   | 89.97844  |           | 9.03800      | 89.91291       |                   |            | 0.00          | 0                | 0.00          |
| SSN005           | On 31/03/2021 | Spot Bond  |     | 8.53000   | 92.26790  |           | 8.53000      | 92.20440       |                   |            | 0.00          | 0                | 0.00          |
| SSN006           | On 21/12/2014 | Spot Bond  |     | 6.89500   | 103.70891 |           | 6.89500      | 103.65054      |                   |            | 0.00          | 0                | 0.00          |
| SSN007           | On 15/01/2020 | Spot Bond  |     | 8.51500   | 97.25110  |           | 8.51500      | 97.18501       |                   |            | 0.00          | 0                | 0.00          |
| SSN008           | On 18/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26517      |                   |            | 0.00          | 0                | 0.00          |
| SSN009           | On 15/09/2017 | Spot Bond  |     | 7.89000   | 102.31393 |           | 7.89000      | 102.24833      |                   |            | 0.00          | 0                | 0.00          |
| SSN011           | On 31/01/2025 | Spot Bond  |     | 2.48000   | 109.80487 |           | 2.48000      | 110.16170      |                   |            | 0.00          | 0                | 0.00          |
| SSN012           | On 21/12/2018 | Spot Bond  |     | 7.95500   | 102.32039 |           | 7.95500      | 103.33351      |                   |            | 0.00          | 0                | 0.00          |
| SSN015           | On 26/08/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.19264      |                   |            | 0.00          | 0                | 0.00          |
| SSN017           | On 21/12/2026 | Spot Bond  |     | 9.55000   | 110.98424 |           | 9.55000      | 110.89941      |                   |            | 0.00          | 0                | 0.00          |
| SSN018           | On 02/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.45479      |                   |            | 0.00          | 0                | 0.00          |
| SSN021           | On 28/02/2031 | Spot Bond  |     | 9.77500   | 79.09967  |           | 9.77500      | 79.03714       |                   |            | 0.00          | 0                | 0.00          |
| SSN024           | On 21/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.51574      |                   |            | 0.00          | 0                | 0.00          |
| SSN025           | On 04/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17940      |                   |            | 0.00          | 0                | 0.00          |
| SSN026           | On 16/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.57961      |                   |            | 0.00          | 0                | 0.00          |
| SSN027           | On 25/09/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.12574      |                   |            | 0.00          | 0                | 0.00          |
| SSN028           | On 16/10/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64767      |                   |            | 0.00          | 0                | 0.00          |
| SY1138           | On 02/02/2015 | Spot Bond  |     | 0.00000   | 101.45344 |           | 0.00000      | 98.54693       |                   |            | 0.00          | 0                | 0.00          |
| SY1142           | On 14/11/2014 | Spot Bond  |     | 100.00000 | 99.18478  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1143           | On 18/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.93124       |                   |            | 0.00          | 0                | 0.00          |
| SY1150           | On 18/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.36913      |                   |            | 0.00          | 0                | 0.00          |
| SY1151           | On 17/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1154           | On 24/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.82816       |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| SY1156           | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.47791      |                   |            | 0.00          | 0                | 0.00              |
| SY1158           | On 01/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.70729       |                   |            | 0.00          | 0                | 0.00              |
| SY1162           | On 09/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.56634       |                   |            | 0.00          | 0                | 0.00              |
| SY1164           | On 10/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.55714       |                   |            | 0.00          | 0                | 0.00              |
| SY1179           | On 14/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.50875       |                   |            | 0.00          | 0                | 0.00              |
| SY1180           | On 17/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94830       |                   |            | 0.00          | 0                | 0.00              |
| SY1181           | On 18/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93092       |                   |            | 0.00          | 0                | 0.00              |
| SY1182           | On 18/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93096       |                   |            | 0.00          | 0                | 0.00              |
| SY1183           | On 24/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.82764       |                   |            | 0.00          | 0                | 0.00              |
| SY1185           | On 28/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.75902       |                   |            | 0.00          | 17,000,000,000   | 17,000,000,000.00 |
| SY1186           | On 27/01/2015 | Spot Bond  | 100.00000 | 83.71560  |           | 100.00000    | 83.14351       |                   |            | 0.00          | 0                | 0.00              |
| SY1187           | On 01/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.70710       |                   |            | 0.00          | 1,200,000,000    | 1,200,000,000.00  |
| SY1188           | On 08/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.83295       |                   |            | 0.00          | 0                | 0.00              |
| SY1189           | On 09/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.57058       |                   |            | 0.00          | 0                | 0.00              |
| SY1190           | On 10/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.55521       |                   |            | 0.00          | 0                | 0.00              |
| SY1191           | On 15/12/2014 | Spot Bond  | 100.00000 | 92.87532  |           | 100.00000    | 92.17172       |                   |            | 0.00          | 0                | 0.00              |
| SY1192           | On 13/02/2015 | Spot Bond  | 100.00000 | 80.57395  |           | 100.00000    | 80.04386       |                   |            | 0.00          | 0                | 0.00              |
| SZ18             | On 30/09/2015 | Spot Bond  | 6.70000   | 106.44206 |           | 6.70000      | 106.38427      |                   |            | 0.00          | 0                | 280,000,000.00    |
| SZ25             | On 30/09/2025 | Spot Bond  | 8.56000   | 104.24167 |           | 8.56000      | 104.16969      |                   |            | 0.00          | 0                | 0.00              |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 | 43.92689  |           | 100.00000    | 43.60841       |                   |            | 0.00          | 0                | 0.00              |
| TFS110           | On 18/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47789      |                   |            | 0.00          | 0                | 0.00              |
| TFS112           | On 02/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.20804      |                   |            | 0.00          | 0                | 0.00              |
| TFS117           | On 02/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.46270      |                   |            | 0.00          | 0                | 0.00              |
| TFS121           | On 20/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89340       |                   |            | 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 |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TFS122           | On 20/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.01233      |                   |            | 0.00          | 0                | 0.00          |
| TFS123           | On 20/03/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.06281      |                   |            | 0.00          | 0                | 0.00          |
| TFS126           | On 21/11/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.87732       |                   |            | 0.00          | 0                | 0.00          |
| TFS127           | On 04/12/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.65811       |                   |            | 0.00          | 0                | 0.00          |
| TFS83            | On 28/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.32335      |                   |            | 0.00          | 0                | 0.00          |
| TFS84            | On 28/07/2016 | Spot Bond  | 7.73500 |       | 104.13459 |           | 7.73500      | 104.07018      |                   |            | 0.00          | 0                | 0.00          |
| TH10A1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.49883      |                   |            | 0.00          | 0                | 0.00          |
| TH10A2           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.51217      |                   |            | 0.00          | 0                | 0.00          |
| TH10A3           | On 18/07/2017 | Spot Bond  | 7.83000 |       | 102.57898 |           | 7.83000      | 102.51477      |                   |            | 0.00          | 0                | 0.00          |
| TH10A4           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.49150      |                   |            | 0.00          | 0                | 0.00          |
| TH10A5           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.50817      |                   |            | 0.00          | 0                | 0.00          |
| TH10A6           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.53979      |                   |            | 0.00          | 0                | 0.00          |
| TH10A7           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.49150      |                   |            | 0.00          | 0                | 0.00          |
| TH10A8           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.50817      |                   |            | 0.00          | 0                | 0.00          |
| TH10A9           | On 18/07/2017 | Spot Bond  | 7.16000 |       | 82.88447  |           | 7.16000      | 102.30092      |                   |            | 0.00          | 0                | 0.00          |
| TH10B1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.54080      |                   |            | 0.00          | 0                | 0.00          |
| TH10B2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.53814      |                   |            | 0.00          | 0                | 0.00          |
| TH10C1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.60193      |                   |            | 0.00          | 0                | 0.00          |
| TH10C2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.59330      |                   |            | 0.00          | 0                | 0.00          |
| TH10D1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.85227      |                   |            | 0.00          | 0                | 0.00          |
| TH10D2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.82280      |                   |            | 0.00          | 0                | 0.00          |
| TH11A1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.49083      |                   |            | 0.00          | 0                | 0.00          |
| TH11A2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.51217      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11A3           | On 18/07/2018 | Spot Bond  | 8.73000   | 102.87330 |           | 8.73000      | 102.75394      |                   |            | 0.00          | 0                | 0.00          |
| TH11A4           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48883      |                   |            | 0.00          | 0                | 0.00          |
| TH11A5           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.50817      |                   |            | 0.00          | 0                | 0.00          |
| TH11A6           | On 18/07/2041 | Spot Bond  | 8.47500   | 97.76556  |           | 8.47500      | 101.73284      |                   |            | 0.00          | 0                | 0.00          |
| TH11A7           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49753      |                   |            | 0.00          | 0                | 0.00          |
| TH11A8           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52121      |                   |            | 0.00          | 0                | 0.00          |
| TH11B1           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54213      |                   |            | 0.00          | 0                | 0.00          |
| TH11B2           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53482      |                   |            | 0.00          | 0                | 0.00          |
| TH11B3           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54556      |                   |            | 0.00          | 0                | 0.00          |
| TH11C1           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.60060      |                   |            | 0.00          | 0                | 0.00          |
| TH11C2           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.59795      |                   |            | 0.00          | 0                | 0.00          |
| TH11C3           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 94.49042       |                   |            | 0.00          | 0                | 0.00          |
| TH11D1           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.80640      |                   |            | 0.00          | 0                | 0.00          |
| TH11D2           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.80903      |                   |            | 0.00          | 0                | 0.00          |
| TH11D3           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.81439      |                   |            | 0.00          | 0                | 0.00          |
| TH12A1           | On 21/08/2048 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99729      |                   |            | 0.00          | 0                | 0.00          |
| TH12A2           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.03075      |                   |            | 0.00          | 0                | 0.00          |
| TH12A3           | On 21/08/2019 | Spot Bond  | 8.85500   | 100.83607 |           | 8.85500      | 102.65333      |                   |            | 0.00          | 0                | 0.00          |
| TH12B1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11774      |                   |            | 0.00          | 0                | 0.00          |
| TH12C1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22478      |                   |            | 0.00          | 0                | 0.00          |
| TH12D1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.65929      |                   |            | 0.00          | 0                | 0.00          |
| TH9A10           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52189      |                   |            | 0.00          | 0                | 0.00          |
| THE8A1           | On 18/04/2036 | Spot Bond  | 101.06155 | 6.20953   |           | 101.06155    | 6.16408        |                   |            | 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      | 100.64348      |                   |            | 0.00                  | 0                | 0.00             |
| THE8B1           | On 18/04/2036 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.29859      |                   |            | 0.00                  | 0                | 0.00             |
| THE8C1           | On 18/04/2036 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.57538      |                   |            | 0.00                  | 0                | 0.00             |
| THE8D1           | On 18/04/2036 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.85489      |                   |            | 0.00                  | 0                | 0.00             |
| THE9A1           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.83053      |                   |            | 0.00                  | 0                | 0.00             |
| THE9A2           | On 18/01/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.51174      |                   |            | 0.00                  | 0                | 0.00             |
| THE9A3           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.51851      |                   |            | 0.00                  | 0                | 0.00             |
| THE9A5           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.51174      |                   |            | 0.00                  | 0                | 0.00             |
| THE9A6           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.51851      |                   |            | 0.00                  | 0                | 0.00             |
| THE9A7           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.52189      |                   |            | 0.00                  | 0                | 0.00             |
| THE9A8           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.50768      |                   |            | 0.00                  | 0                | 0.00             |
| THE9A9           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.51851      |                   |            | 0.00                  | 0                | 0.00             |
| THE9B1           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.55570      |                   |            | 0.00                  | 0                | 0.00             |
| THE9B2           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.55570      |                   |            | 0.00                  | 0                | 0.00             |
| THE9B3           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.55570      |                   |            | 0.00                  | 0                | 0.00             |
| THE9C1           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.60973      |                   |            | 0.00                  | 0                | 0.00             |
| THE9C2           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.62323      |                   |            | 0.00                  | 0                | 0.00             |
| THE9C3           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.60636      |                   |            | 0.00                  | 0                | 0.00             |
| THE9D1           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.87549      |                   |            | 0.00                  | 0                | 0.00             |
| THE9D2           | On 18/07/2039 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.89226      |                   |            | 0.00                  | 0                | 0.00             |
| THE9D3           | On 18/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.88555      |                   |            | 0.00                  | 0                | 0.00             |
| TL15             | On 29/04/2015 | Spot Bond  |     | 7.37000 | 102.57402 |           | 7.37000      | 102.51390      |                   |            | 0.00                  | 0                | 1,560,000,000.00 |
| TL20             | On 22/02/2020 | Spot Bond  |     | 9.25500 | 91.25058  |           | 9.25500      | 91.15382       |                   |            | 14,808,000,000,000.00 | 1,600,000,000    | 1,400,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| TN17             | On 14/11/2017 | Spot Bond  | 7.61000   | 104.39057 |           | 7.61000      | 104.32598      |                   |            | 0.00                  | 0                | 16,312,893,400.00 |
| TN20             | On 17/09/2020 | Spot Bond  | 9.11000   | 107.92557 |           | 9.11000      | 107.84592      |                   |            | 61,948,000,000.00     | 6,800,000        | 19,200,000,000.00 |
| TN20U            | On 14/04/2020 | Spot Bond  | 100.00000 | 1.11469   |           | 100.00000    | 1.10428        |                   |            | 0.00                  | 0                | 0.00              |
| TN23             | On 06/11/2023 | Spot Bond  | 9.41000   | 108.61788 |           | 9.41000      | 108.53513      |                   |            | 0.00                  | 0                | 5,600,000,000.00  |
| TN25             | On 19/08/2025 | Spot Bond  | 9.68500   | 101.07585 |           | 9.68500      | 100.99795      |                   |            | 30,023,500,000,000.00 | 3,100,000,000    | 16,820,000,000.00 |
| TN27             | On 14/11/2027 | Spot Bond  | 9.72000   | 94.09412  |           | 9.72000      | 94.02014       |                   |            | 94,958,568,000,000.00 | 9,769,400,000    | 16,114,700,000.00 |
| TN30             | On 09/10/2030 | Spot Bond  | 10.13000  | 110.28964 |           | 10.13000     | 103.91162      |                   |            | 0.00                  | 0                | 1,000,000,000.00  |
| TN40             | On 01/10/2040 | Spot Bond  | 10.62000  | 103.34654 |           | 10.62000     | 102.18142      |                   |            | 0.00                  | 0                | 0.00              |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.74110      |                   |            | 0.00                  | 0                | 0.00              |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.84721      |                   |            | 0.00                  | 0                | 400,000,000.00    |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94282       |                   |            | 0.00                  | 0                | 0.00              |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94137       |                   |            | 0.00                  | 0                | 0.00              |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94114       |                   |            | 0.00                  | 0                | 0.00              |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93359       |                   |            | 0.00                  | 0                | 0.00              |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.91824       |                   |            | 0.00                  | 0                | 0.00              |
| TORQ7            | On 15/08/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94129       |                   |            | 0.00                  | 0                | 0.00              |
| TPDA01           | On 05/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.89184      |                   |            | 0.00                  | 0                | 0.00              |
| TPDA02           | On 05/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.78298      |                   |            | 0.00                  | 0                | 0.00              |
| TPDA03           | On 05/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.79884      |                   |            | 0.00                  | 0                | 0.00              |
| TPDA04           | On 10/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.70249       |                   |            | 0.00                  | 0                | 0.00              |
| TPDA05           | On 10/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.43153       |                   |            | 0.00                  | 0                | 0.00              |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  | 99.64104  |           | 10.00000     | 100.38803      |                   |            | 0.00                  | 0                | 0.00              |
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   | 99.64995  |           | 9.75000      | 100.37835      |                   |            | 0.00                  | 0                | 0.00              |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 | 9.65910   |           | 100.00000    | 10.38060       |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TRAA1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.20970      |                   |            | 0.00          | 0                | 0.00          |
| TRAA2            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28272      |                   |            | 0.00          | 0                | 0.00          |
| TRAB1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.32327      |                   |            | 0.00          | 0                | 0.00          |
| TRAC1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.33138      |                   |            | 0.00          | 0                | 0.00          |
| TRAD1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.55810      |                   |            | 0.00          | 0                | 0.00          |
| TRAE1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.05824      |                   |            | 0.00          | 0                | 0.00          |
| TSE01U           | On 31/07/2019 | Spot Bond  |     | 100.00000 | 11.78022  |           | 100.00000    | 11.62550       |                   |            | 0.00          | 0                | 0.00          |
| TSP152           | On 13/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| TSP153           | On 27/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.79457       |                   |            | 0.00          | 0                | 0.00          |
| TSP156           | On 22/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.86022       |                   |            | 0.00          | 0                | 0.00          |
| TSP158           | On 05/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.40917       |                   |            | 0.00          | 0                | 0.00          |
| TSP160           | On 19/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.25003       |                   |            | 0.00          | 0                | 0.00          |
| TSP161           | On 05/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.93065       |                   |            | 0.00          | 0                | 0.00          |
| TSP163           | On 19/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.70928       |                   |            | 0.00          | 0                | 0.00          |
| TSP164           | On 02/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.46665       |                   |            | 0.00          | 0                | 0.00          |
| TSP166           | On 16/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.22685       |                   |            | 0.00          | 0                | 0.00          |
| TSP167           | On 28/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.50430       |                   |            | 0.00          | 0                | 0.00          |
| TSP168           | On 11/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.23483       |                   |            | 0.00          | 0                | 0.00          |
| TSP169           | On 08/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.05017       |                   |            | 0.00          | 0                | 0.00          |
| TSP170           | On 09/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.58730       |                   |            | 0.00          | 0                | 0.00          |
| TSP171           | On 23/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.41041       |                   |            | 0.00          | 0                | 0.00          |
| TSP172           | On 06/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.10890       |                   |            | 0.00          | 0                | 0.00          |
| TSP173           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.78869       |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TSP174           | On 03/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 94.50977       |                   |            | 0.00          | 0                | 0.00           |
| TSP175           | On 17/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.25174       |                   |            | 0.00          | 0                | 0.00           |
| TSP176           | On 02/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.18594       |                   |            | 0.00          | 0                | 0.00           |
| TSP177           | On 15/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 94.16303       |                   |            | 0.00          | 0                | 0.00           |
| TSP178           | On 29/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 93.44634       |                   |            | 0.00          | 0                | 0.00           |
| TTO01U           | On 28/08/2019 | Spot Bond  | 100.00000 | 15.15899  |           | 100.00000    | 15.04909       |                   |            | 0.00          | 0                | 0.00           |
| TWC04U           | On 19/01/2015 | Spot Bond  | 100.00000 | 88.03408  |           | 100.00000    | 87.42131       |                   |            | 0.00          | 0                | 0.00           |
| TWC064           | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.60534      |                   |            | 0.00          | 300,000,000      | 300,000,000.00 |
| TWC065           | On 26/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.53144      |                   |            | 0.00          | 0                | 0.00           |
| TWC066           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.49484      |                   |            | 0.00          | 0                | 0.00           |
| TWC067           | On 09/04/2015 | Spot Bond  | 100.00000 | 67.07807  |           | 100.00000    | 65.57893       |                   |            | 0.00          | 0                | 0.00           |
| TWC068           | On 12/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54144      |                   |            | 0.00          | 0                | 0.00           |
| TWC069           | On 19/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.15412      |                   |            | 0.00          | 500,000,000      | 500,000,000.00 |
| TWC070           | On 14/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.92026      |                   |            | 0.00          | 0                | 0.00           |
| TWC071           | On 16/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.84576      |                   |            | 0.00          | 0                | 0.00           |
| TWC072           | On 21/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.73344      |                   |            | 0.00          | 0                | 0.00           |
| TWC073           | On 10/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54658      |                   |            | 0.00          | 0                | 0.00           |
| TWCJ13           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.66949      |                   |            | 0.00          | 0                | 0.00           |
| TWCJ14           | On 14/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.85987      |                   |            | 0.00          | 0                | 0.00           |
| TWCM13           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.50648      |                   |            | 0.00          | 500,000,000      | 500,000,000.00 |
| TWCM14           | On 14/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.86584      |                   |            | 0.00          | 0                | 0.00           |
| UG21             | On 02/03/2021 | Spot Bond  | 8.83000   | 111.09790 |           | 8.83000      | 111.01837      |                   |            | 0.00          | 0                | 0.00           |
| 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           |



| Contract Details           | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value                    | Contracts Traded      | Open Interest            |
|----------------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|-----------------------|--------------------------|
| VKC04                      | On 27/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.86879      |                   |            | 0.00                             | 0                     | 0.00                     |
| VKC05                      | On 26/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.89297      |                   |            | 0.00                             | 0                     | 0.00                     |
| VKE01                      | On 08/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.08169      |                   |            | 0.00                             | 0                     | 0.00                     |
| VKE02                      | On 08/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.08416      |                   |            | 0.00                             | 0                     | 0.00                     |
| VKE03                      | On 08/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.08434      |                   |            | 0.00                             | 0                     | 0.00                     |
| VKE04                      | On 28/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.94992      |                   |            | 0.00                             | 0                     | 0.00                     |
| VKE05                      | On 28/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.97495      |                   |            | 0.00                             | 0                     | 0.00                     |
| WS04                       | On 30/05/2016 | Spot Bond  |     | 6.87500   | 113.86679 |           | 6.87500      | 113.80407      |                   |            | 0.00                             | 0                     | 10,000,000,000.00        |
| WS05                       | On 01/08/2018 | Spot Bond  |     | 1.32000   | 243.21242 |           | 1.32000      | 243.09856      |                   |            | 0.00                             | 0                     | 0.00                     |
| WSP1                       | On 28/05/2015 | Spot Bond  |     | 6.56000   | 105.47755 |           | 6.56000      | 105.42206      |                   |            | 0.00                             | 0                     | 0.00                     |
| WSP2                       | On 28/05/2017 | Spot Bond  |     | 7.21000   | 108.29944 |           | 7.21000      | 108.23693      |                   |            | 0.00                             | 0                     | 4,700,000,000.00         |
| WSP3                       | On 28/05/2019 | Spot Bond  |     | 7.56000   | 109.66399 |           | 7.56000      | 109.59768      |                   |            | 0.00                             | 0                     | 0.00                     |
| WSP4                       | On 28/05/2020 | Spot Bond  |     | 7.88000   | 109.16928 |           | 7.88000      | 109.10052      |                   |            | 0.00                             | 0                     | 0.00                     |
| WSP5                       | On 28/05/2021 | Spot Bond  |     | 7.97000   | 109.39155 |           | 7.97000      | 109.32188      |                   |            | 3,188,000,000,000.00             | 400,000,000           | 3,100,000,000.00         |
| Z014                       | On 30/06/2015 | Spot Bond  |     | 6.19000   | 96.29348  |           | 6.19000      | 96.24564       |                   |            | 0.00                             | 0                     | 0.00                     |
| Z020                       | On 19/10/2015 | Spot Bond  |     | 6.12000   | 94.60313  |           | 6.12000      | 94.55614       |                   |            | 0.00                             | 0                     | 0.00                     |
| Z025                       | On 30/11/2014 | Spot Bond  |     | 5.66500   | 99.79864  |           | 5.66500      | 99.75229       |                   |            | 0.00                             | 0                     | 0.00                     |
| Z071                       | On 01/07/2015 | Spot Bond  |     | 6.19000   | 96.27753  |           | 6.19000      | 96.22970       |                   |            | 0.00                             | 0                     | 0.00                     |
| Z083                       | On 30/09/2019 | Spot Bond  |     | 6.95000   | 71.71003  |           | 6.95000      | 71.66944       |                   |            | 0.00                             | 0                     | 0.00                     |
| ZA021                      | On 20/10/2015 | Spot Bond  |     | 100.00000 | 52.73060  |           | 100.00000    | 52.43104       |                   |            | 0.00                             | 0                     | 0.00                     |
| ZA029                      | On 20/09/2016 | Spot Bond  |     | 100.00000 | 27.91097  |           | 100.00000    | 27.75241       |                   |            | 0.00                             | 0                     | 0.00                     |
| <b>Total for j-Bonds :</b> |               |            |     |           |           |           |              |                |                   |            | <b>44,741,693,769,894,500.00</b> | <b>18,921,131,000</b> | <b>23 428 254 500.00</b> |

| Contract Details | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
|------------------|--------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|

**Grand Total:** 44,741,694,851,943,200.00 | 8,921,249,796 | 23 432 246 958.00