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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 13/11/2014

| 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 18/11/2014 | Any day expiry          |       | 11.19060 | 11.19060  |           | 11.20490     | 11.20490       |                   | 10.21      | 0.00           | 0                | 441.00        |
| \$ / R             | On 19/11/2014 | Any day expiry          |       | 11.19240 | 11.19240  |           | 11.20670     | 11.20670       |                   | 10.41      | 0.00           | 0                | 0.00          |
| \$ / R             | On 19/11/2014 | Any day expiry          | 11.23 | Put      | 82.18950  | 0.08219   | 80.39510     | 0.08040        | 82.190            | 10.74      | 0.00           | 0                | 3,000.00      |
| \$ / R             | On 25/11/2014 | Any day expiry          |       | 11.20310 | 11.20310  |           | 11.21760     | 11.21760       |                   | 10.53      | 0.00           | 0                | 0.00          |
| \$ / R             | On 25/11/2014 | Any day expiry          | 10.80 | Put      | 5.98750   | 0.00599   | 6.45780      | 0.00646        | 5.988             | 12.69      | 0.00           | 0                | 500.00        |
| \$ / R             | On 25/11/2014 | Any day expiry          | 13.61 | Call     | 0.01840   | 0.00002   | 0.02290      | 0.00002        | 0.018             | 29.17      | 0.00           | 0                | 500.00        |
| \$ / R             | On 26/11/2014 | Any day expiry          |       | 11.20490 | 11.20490  |           | 11.21950     | 11.21950       |                   | 10.64      | 0.00           | 0                | 0.00          |
| \$ / R             | On 26/11/2014 | Any day expiry          | 11.15 | Put      | 66.76870  | 0.06677   | 66.27880     | 0.06628        | 66.769            | 10.89      | 0.00           | 0                | 500.00        |
| \$ / R             | On 26/11/2014 | Any day expiry          | 11.85 | Call     | 2.49300   | 0.00249   | 3.87370      | 0.00387        | 2.493             | 14.62      | 0.00           | 0                | 500.00        |
| \$ / R             | On 27/11/2014 | Any day expiry          |       | 11.20680 | 11.20680  |           | 11.20100     | 11.20100       |                   | 10.62      | 0.00           | 0                | 0.00          |
| \$ / R             | On 27/11/2014 | Any day expiry          | 11.20 | Call     | 96.36440  | 0.09636   | 0.00000      | 0.00000        | 96.364            | 10.62      | 1,214,400.00   | 11,000           | 11,000.00     |
| \$ / R             | On 28/11/2014 | Any day expiry          |       | 11.20860 | 11.20860  |           | 11.22320     | 11.22320       |                   | 10.70      | 0.00           | 0                | 0.00          |
| \$ / R             | On 02/12/2014 | Any day expiry          |       | 11.21590 | 11.21590  |           | 11.23050     | 11.23050       |                   | 10.58      | 0.00           | 0                | 201.00        |
| \$ / R             | On 10/12/2014 | Any day expiry          |       | 11.23060 | 11.23060  |           | 11.24530     | 11.24530       |                   | 10.88      | 0.00           | 0                | 800.00        |
| \$ / R             | On 11/12/2014 | Any day expiry          |       | 11.23240 | 11.23240  |           | 11.24710     | 11.24710       |                   | 10.90      | 0.00           | 0                | 4,000.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future |       | 11.23420 | 11.23420  |           | 11.24900     | 11.24900       |                   | 10.92      | 390,197,468.60 | 34,733           | 950,415.00    |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 9.09  | Put      | 0.00790   | 0.00001   | 0.00730      | 0.00001        | 0.008             | 19.55      | 0.00           | 0                | 1,402.00      |
| \$ / R             | On 12/12/2014 | Foreign Exchange Future | 9.44  | Put      | 0.03400   | 0.00003   | 0.03290      | 0.00003        | 0.034             | 17.79      | 0.00           | 0                | 11,976.00     |

| 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 | 9.78       | Put  | 0.14810     | 0.00015   |             | 0.14820      | 0.00015        | 0.148             | 16.09      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 9.88       | Put  | 0.23050     | 0.00023   |             | 0.23250      | 0.00023        | 0.231             | 15.58      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.00      | Put  | 0.39470     | 0.00039   |             | 0.40120      | 0.00040        | 0.395             | 14.98      | 0.00          | 0                | 38,500.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.10      | Call | 1,134.82130 | 1.13482   | 1,149.63470 | 1.14963      | 1,134.821      | 14.48             | 14.48      | 0.00          | 0                | 2,995.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.10      | Put  | 0.62130     | 0.00062   |             | 0.63470      | 0.00063        | 0.621             | 14.48      | 0.00          | 0                | 6,581.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.30      | Call | 935.49510   | 0.93550   | 950.32780   | 0.95033      | 935.495        | 13.16             | 13.16      | 0.00          | 0                | 2,326.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.34      | Put  | 1.49190     | 0.00149   |             | 1.52970      | 0.00153        | 1.492             | 12.87      | 0.00          | 0                | 2,490.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.35      | Put  | 1.54630     | 0.00155   |             | 1.58540      | 0.00159        | 1.546             | 12.80      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.36      | Put  | 1.60310     | 0.00160   |             | 1.64340      | 0.00164        | 1.603             | 12.73      | 0.00          | 0                | 2,490.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.38      | Put  | 1.72360     | 0.00172   |             | 1.76690      | 0.00177        | 1.724             | 12.59      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.40      | Put  | 1.85480     | 0.00185   |             | 1.90100      | 0.00190        | 1.855             | 12.44      | 0.00          | 0                | 7,300.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.44      | Put  | 2.15250     | 0.00215   |             | 2.20510      | 0.00221        | 2.153             | 12.16      | 0.00          | 0                | 2,491.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.45      | Put  | 2.23530     | 0.00224   |             | 2.28960      | 0.00229        | 2.235             | 12.09      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.49      | Put  | 2.60460     | 0.00260   |             | 2.66600      | 0.00267        | 2.605             | 11.80      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.50      | Put  | 2.70740     | 0.00271   |             | 2.77060      | 0.00277        | 2.707             | 11.73      | 0.00          | 0                | 44,450.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.52      | Put  | 2.92720     | 0.00293   |             | 2.99430      | 0.00299        | 2.927             | 11.59      | 0.00          | 0                | 9,425.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.55      | Put  | 3.29630     | 0.00330   |             | 3.36900      | 0.00337        | 3.296             | 11.37      | 0.00          | 0                | 3,283.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.60      | Put  | 4.03500     | 0.00404   |             | 4.11690      | 0.00412        | 4.035             | 11.02      | 0.00          | 0                | 10,558.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.63      | Put  | 4.56770     | 0.00457   |             | 4.65460      | 0.00465        | 4.568             | 10.80      | 0.00          | 0                | 2,359.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.70      | Put  | 6.15170     | 0.00615   |             | 6.24710      | 0.00625        | 6.152             | 10.30      | 0.00          | 0                | 22,902.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.73      | Call | 512.06960   | 0.51207   | 526.97230   | 0.52697      | 512.070        | 10.34             | 10.34      | 0.00          | 0                | 6,524.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.74      | Call | 502.72310   | 0.50272   | 517.62770   | 0.51763      | 502.723        | 10.35             | 10.35      | 0.00          | 0                | 3,499.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.78      | Call | 465.79920   | 0.46580   | 480.70400   | 0.48070      | 465.799        | 10.39             | 10.39      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.80      | Call | 447.64380   | 0.44764   | 462.54380   | 0.46254      | 447.644        | 10.42             | 10.42      | 0.00          | 0                | 500.00        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.81      | Put  | 14.45030    | 0.01445   | 14.54650    | 0.01455      | 14.450         | 10.43             | 10.43      | 0.00          | 0                | 6,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.82      | Put  | 15.51670    | 0.01552   | 15.60740    | 0.01561      | 15.517         | 10.44             | 10.44      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.86      | Call | 394.62050   | 0.39462   | 409.47730   | 0.40948      | 394.621        | 10.48             | 10.48      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.90      | Call | 360.65810   | 0.36066   | 375.45370   | 0.37545      | 360.658        | 10.53             | 10.53      | 0.00          | 0                | 13,000.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.93      | Put  | 31.81800    | 0.03182   | 31.74500    | 0.03175      | 31.818         | 10.56             | 10.56      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.94      | Put  | 33.77540    | 0.03378   | 33.67420    | 0.03367      | 33.775         | 10.57             | 10.57      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 10.95      | Put  | 35.82080    | 0.03582   | 35.68950    | 0.03569      | 35.821         | 10.59             | 10.59      | 0.00          | 0                | 27,500.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.00      | Call | 281.65160   | 0.28165   | 296.12470   | 0.29612      | 281.652        | 10.64             | 10.64      | 0.00          | 0                | 35,000.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.00      | Put  | 47.45160    | 0.04745   | 47.12470    | 0.04712      | 47.452         | 10.64             | 10.64      | 0.00          | 0                | 35,000.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.06      | Call | 238.93090   | 0.23893   | 253.06130   | 0.25306      | 238.931        | 10.71             | 10.71      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.09      | Call | 219.02690   | 0.21903   | 232.93680   | 0.23294      | 219.027        | 10.74             | 10.74      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.10      | Put  | 78.41520    | 0.07842   | 77.44430    | 0.07744      | 78.415         | 10.75             | 10.75      | 0.00          | 0                | 4,505.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.13      | Call | 194.06630   | 0.19407   | 207.62720   | 0.20763      | 194.066        | 10.79             | 10.79      | 0.00          | 0                | 11,000.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.15      | Call | 182.27650   | 0.18228   | 195.63940   | 0.19564      | 182.277        | 10.81             | 10.81      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.20      | Call | 154.84240   | 0.15484   | 167.64410   | 0.16764      | 154.842        | 10.87             | 10.87      | 0.00          | 0                | 2,931.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.20      | Put  | 120.64240   | 0.12064   | 118.64410   | 0.11864      | 120.642        | 10.87             | 10.87      | 0.00          | 0                | 750.00        |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.25      | Call | 130.32530   | 0.13033   | 142.47330   | 0.14247      | 130.325        | 10.92             | 10.92      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.26      | Call | 126.33210   | 0.12633   | 138.31460   | 0.13831      | 126.332        | 10.98             | 10.98      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.31      | Call | 108.00190   | 0.10800   | 119.13360   | 0.11913      | 108.002        | 11.26             | 11.26      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.34      | Call | 98.23170    | 0.09823   | 108.84400   | 0.10884      | 98.232         | 11.43             | 11.43      | 0.00          | 0                | 7,300.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.39      | Call | 83.80190    | 0.08380   | 93.54970    | 0.09355      | 83.802         | 11.71             | 11.71      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.40      | Call | 81.17410    | 0.08117   | 90.75070    | 0.09075      | 81.174         | 11.76             | 11.76      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.46      | Call | 67.03810    | 0.06704   | 75.60740    | 0.07561      | 67.038         | 12.10             | 12.10      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On | 12/12/2014 | Foreign Exchange Future | 11.50      | Put  | 324.81550   | 0.32482   | 317.94230   | 0.31794      | 324.815        | 12.32             | 12.32      | 0.00          | 0                | 600.00        |

| 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 | 11.61 | Call  | 41.66870  | 0.04167   | 47.98840     | 0.04799        | 41.669            | 12.94      | 0.00          | 0                | 9,425.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.63 | Call  | 39.13800  | 0.03914   | 45.19270     | 0.04519        | 39.138            | 13.05      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.64 | Call  | 37.93380  | 0.03793   | 43.85990     | 0.04386        | 37.934            | 13.11      | 0.00          | 0                | 10,558.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.75 | Call  | 27.02650  | 0.02703   | 31.68110     | 0.03168        | 27.027            | 13.72      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.78 | Call  | 24.68050  | 0.02468   | 29.03430     | 0.02903        | 24.681            | 13.89      | 0.00          | 0                | 4,500.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.86 | Call  | 19.37620  | 0.01938   | 23.05150     | 0.02305        | 19.376            | 14.33      | 0.00          | 0                | 38,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.90 | Call  | 17.19360  | 0.01719   | 20.57550     | 0.02058        | 17.194            | 14.54      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.94 | Call  | 15.27910  | 0.01528   | 18.39120     | 0.01839        | 15.279            | 14.76      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.95 | Call  | 14.83840  | 0.01484   | 17.88660     | 0.01789        | 14.838            | 14.81      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.00 | Call  | 12.83760  | 0.01284   | 15.58600     | 0.01559        | 12.838            | 15.08      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.00 | Put   | 778.63760 | 0.77864   | 766.58600    | 0.76659        | 778.638           | 15.08      | 0.00          | 0                | 598.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call  | 12.47470  | 0.01247   | 15.16700     | 0.01517        | 12.475            | 15.13      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.10 | Call  | 9.68330   | 0.00968   | 11.92130     | 0.01192        | 9.683             | 15.61      | 0.00          | 0                | 7,841.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call  | 5.83940   | 0.00584   | 7.37180      | 0.00737        | 5.839             | 16.63      | 0.00          | 0                | 1,402.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.30 | Call  | 5.69230   | 0.00569   | 7.19530      | 0.00720        | 5.692             | 16.69      | 0.00          | 0                | 1,130.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call  | 0.52580   | 0.00053   | 0.65990      | 0.00066        | 0.526             | 18.66      | 0.00          | 0                | 36,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call  | 0.42600   | 0.00043   | 0.53120      | 0.00053        | 0.426             | 18.81      | 0.00          | 0                | 7,471.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call  | 0.22790   | 0.00023   | 0.27740      | 0.00028        | 0.228             | 19.24      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call  | 0.21270   | 0.00021   | 0.25820      | 0.00026        | 0.213             | 19.29      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call  | 0.47720   | 0.00048   | 0.55930      | 0.00056        | 0.477             | 33.04      | 0.00          | 0                | 900.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          |       |       | 11.23970  | 11.23970  | 11.25450     | 11.25450       |                   | 10.82      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/12/2014 | Any day expiry          | 10.80 | Put   | 15.07440  | 0.01507   | 15.20430     | 0.01520        | 15.074            | 10.31      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 11.15 | Put   | 101.25340 | 0.10125   | 99.82320     | 0.09982        | 101.253           | 10.71      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 11.99 | Call  | 15.89560  | 0.01590   | 19.08240     | 0.01908        | 15.896            | 14.82      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 13.80 | Call  | 0.24930   | 0.00025   | 0.27100      | 0.00027        | 0.249             | 22.59      | 0.00          | 0                | 500.00        |
| \$ / R           | On 19/12/2014 | Any day expiry          |       |       | 11.24740  | 11.24740  | 11.26270     | 11.26270       |                   | 10.91      | 0.00          | 0                | 0.00          |
| \$ / R           | On 19/12/2014 | Any day expiry          | 11.16 | Put   | 111.99100 | 0.11199   | 110.21990    | 0.11022        | 111.991           | 10.81      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 19/12/2014 | Any day expiry          | 11.32 | Call  | 125.59360 | 0.12559   | 137.05690    | 0.13706        | 125.594           | 11.27      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 19/12/2014 | Any day expiry          | 11.32 | Put   | 198.19360 | 0.19819   | 194.35690    | 0.19436        | 198.194           | 11.27      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 23/12/2014 | Any day expiry          |       |       | 11.25560  | 11.25560  | 11.27090     | 11.27090       |                   | 10.82      | 0.00          | 0                | 440.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          |       |       | 11.32750  | 11.32750  | 11.34240     | 11.34240       |                   | 10.94      | 0.00          | 0                | 3,182.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          | 10.80 | Put   | 41.64760  | 0.04165   | 41.55580     | 0.04156        | 41.648            | 10.26      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 14.27 | Call  | 1.17060   | 0.00117   | 1.82360      | 0.00182        | 1.171             | 18.77      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          |       |       | 11.38070  | 11.38070  | 11.39560     | 11.39560       |                   | 11.38      | 0.00          | 0                | 2,421.00      |
| \$ / R           | On 25/02/2015 | Any day expiry          | 10.80 | Put   | 56.16130  | 0.05616   | 57.79860     | 0.05780        | 56.161            | 10.34      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          | 14.50 | Call  | 18.46680  | 0.01847   | 18.73720     | 0.01874        | 18.467            | 23.97      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/02/2015 | Any day expiry          |       |       | 11.38270  | 11.38270  | 11.39760     | 11.39760       |                   | 11.38      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/02/2015 | Any day expiry          |       |       | 11.38470  | 11.38470  | 11.39960     | 11.39960       |                   | 11.40      | 0.00          | 0                | 1,263.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future |       |       | 11.41810  | 11.41810  | 11.43310     | 11.43310       |                   | 11.44      | 14,729,349.00 | 1,290            | 121,502.00    |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put   | 10.41890  | 0.01042   | 12.02040     | 0.01202        | 10.419            | 11.73      | 0.00          | 0                | 69,965.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put   | 17.35820  | 0.01736   | 18.48080     | 0.01848        | 17.358            | 11.09      | 0.00          | 0                | 24,155.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put   | 30.18600  | 0.03019   | 31.92300     | 0.03192        | 30.186            | 10.83      | 0.00          | 0                | 23,800.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.75 | Put   | 57.64660  | 0.05765   | 60.32550     | 0.06033        | 57.647            | 10.51      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.79 | Put   | 63.84410  | 0.06384   | 66.68300     | 0.06668        | 63.844            | 10.46      | 0.00          | 0                | 1,112.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.80 | Put   | 65.47710  | 0.06548   | 68.35600     | 0.06836        | 65.477            | 10.45      | 0.00          | 0                | 9,300.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put   | 86.90380  | 0.08690   | 87.07520     | 0.08708        | 86.904            | 10.48      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.00 | Call  | 534.69310 | 0.53469   | 550.03410    | 0.55003        | 534.693           | 10.67      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.40 | Call  | 311.25700 | 0.31126   | 326.96090    | 0.32696        | 311.257           | 11.44      | 0.00          | 0                | 250.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.46 | Put   | 330.22590   | 0.33023   | 328.45370    | 0.32845        | 330.226           | 11.66      | 0.00          | 0                | 14,000.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.54 | Call  | 260.57030   | 0.26057   | 273.35790    | 0.27336        | 260.570           | 11.96      | 0.00          | 0                | 9,300.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.60 | Call  | 241.70760   | 0.24171   | 254.15690    | 0.25416        | 241.708           | 12.18      | 0.00          | 0                | 250.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 11.85 | Call  | 178.38300   | 0.17838   | 189.40060    | 0.18940        | 178.383           | 13.11      | 0.00          | 0                | 500.00        |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call  | 150.03020   | 0.15003   | 160.14510    | 0.16015        | 150.030           | 13.67      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.58 | Call  | 82.89140    | 0.08289   | 90.19780     | 0.09020        | 82.891            | 15.85      | 0.00          | 0                | 50,000.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call  | 80.48460    | 0.08048   | 87.77490     | 0.08777        | 80.485            | 15.95      | 0.00          | 0                | 23,800.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call  | 53.98740    | 0.05399   | 59.47150     | 0.05947        | 53.987            | 17.45      | 0.00          | 0                | 24,155.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call  | 30.59960    | 0.03060   | 32.82840     | 0.03283        | 30.600            | 22.21      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 27/03/2015 | Any day expiry          |       |       | 11.43980    | 11.43980  | 11.45490     | 11.45490       |                   | 11.65      | 0.00          | 0                | 2,435.00      |
| \$ / R           | On 27/03/2015 | Any day expiry          | 10.80 | Put   | 71.88220    | 0.07188   | 74.01760     | 0.07402        | 71.882            | 10.58      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/03/2015 | Any day expiry          | 14.85 | Call  | 35.26690    | 0.03527   | 39.38490     | 0.03938        | 35.267            | 25.16      | 0.00          | 0                | 300.00        |
| \$ / R           | On 01/04/2015 | Any day expiry          |       |       | 11.44960    | 11.44960  | 11.46470     | 11.46470       |                   | 11.62      | 0.00          | 0                | 0.00          |
| \$ / R           | On 01/04/2015 | Any day expiry          | 11.20 | Put   | 200.35030   | 0.20035   | 201.44200    | 0.20144        | 200.350           | 11.09      | 0.00          | 0                | 22,187.00     |
| \$ / R           | On 01/04/2015 | Any day expiry          | 12.24 | Call  | 138.94180   | 0.13894   | 148.62840    | 0.14863        | 138.942           | 14.46      | 0.00          | 0                | 22,187.00     |
| \$ / R           | On 28/04/2015 | Any day expiry          |       |       | 11.50270    | 11.50270  | 11.51810     | 11.51810       |                   | 11.76      | 0.00          | 0                | 2,450.00      |
| \$ / R           | On 28/04/2015 | Any day expiry          | 10.80 | Put   | 83.53040    | 0.08353   | 85.86920     | 0.08587        | 83.530            | 10.64      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 15.15 | Call  | 47.23280    | 0.04723   | 52.80430     | 0.05280        | 47.233            | 24.96      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          |       |       | 11.56030    | 11.56030  | 11.57600     | 11.57600       |                   | 11.93      | 0.00          | 0                | 1,375.00      |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.80 | Put   | 92.18980    | 0.09219   | 95.79310     | 0.09579        | 92.190            | 10.68      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 15.48 | Call  | 52.54870    | 0.05255   | 61.67710     | 0.06168        | 52.549            | 24.59      | 0.00          | 0                | 300.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future |       |       | 11.59270    | 11.59270  | 11.60840     | 11.60840       |                   | 12.11      | 69,602,570.80 | 6,004            | 30,426.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.73 | Put   | 85.73210    | 0.08573   | 88.89340     | 0.08889        | 85.732            | 10.83      | 0.00          | 0                | 22,850.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.75 | Put   | 89.16440    | 0.08916   | 92.32030     | 0.09232        | 89.164            | 10.81      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.98 | Put   | 137.06200   | 0.13706   | 139.87630    | 0.13988        | 137.062           | 10.65      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.00 | Put   | 142.02240   | 0.14202   | 144.78010    | 0.14478        | 142.022           | 10.63      | 0.00          | 0                | 75,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.08 | Put   | 170.73240   | 0.17073   | 173.30900    | 0.17331        | 170.732           | 10.83      | 0.00          | 0                | 1,500.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.10 | Put   | 178.39900   | 0.17840   | 180.91950    | 0.18092        | 178.399           | 10.88      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.30 | Put   | 265.54270   | 0.26554   | 267.24160    | 0.26724        | 265.543           | 11.37      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.40 | Put   | 315.99990   | 0.31600   | 317.14210    | 0.31714        | 316.000           | 11.62      | 0.00          | 0                | 9,300.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.00 | Call  | 149.89230   | 0.14989   | 159.30360    | 0.15930        | 149.892           | 16.46      | 0.00          | 0                | 75,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.22 | Call  | 131.06520   | 0.13107   | 139.77590    | 0.13978        | 131.065           | 17.09      | 0.00          | 0                | 22,850.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.46 | Call  | 114.42040   | 0.11442   | 122.45580    | 0.12246        | 114.420           | 17.77      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 26/06/2015 | Any day expiry          |       |       | 11.62110    | 11.62110  | 11.63680     | 11.63680       |                   | 12.13      | 0.00          | 0                | 1,386.00      |
| \$ / R           | On 26/06/2015 | Any day expiry          | 10.80 | Put   | 101.88150   | 0.10188   | 105.23620    | 0.10524        | 101.881           | 10.80      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 15.88 | Call  | 57.45860    | 0.05746   | 63.19170     | 0.06319        | 57.459            | 24.51      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          |       |       | 11.68790    | 11.68790  | 11.70360     | 11.70360       |                   | 12.44      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2015 | Any day expiry          | 10.80 | Put   | 109.83450   | 0.10983   | 113.97440    | 0.11397        | 109.835           | 10.87      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15 | Call  | 66.77320    | 0.06677   | 72.59930     | 0.07260        | 66.773            | 24.23      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          |       |       | 11.74740    | 11.74740  | 11.76330     | 11.76330       |                   | 12.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80 | Put   | 116.08870   | 0.11609   | 120.90510    | 0.12091        | 116.089           | 10.93      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50 | Call  | 72.96030    | 0.07296   | 78.87930     | 0.07888        | 72.960            | 24.27      | 0.00          | 0                | 300.00        |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future |       |       | 11.78510    | 11.78510  | 11.80100     | 11.80100       |                   | 12.75      | 0.00          | 0                | 3,885.00      |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put   | 78.12370    | 0.07812   | 83.17610     | 0.08318        | 78.124            | 11.00      | 0.00          | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call  | 1,268.11300 | 1.26811   | 1,289.25490  | 1.28925        | 1,268.113         | 10.94      | 0.00          | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put   | 163.35770   | 0.16336   | 167.82790    | 0.16783        | 163.358           | 11.03      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call  | 953.81990   | 0.95382   | 974.09690    | 0.97410        | 953.820           | 11.04      | 0.00          | 0                | 33,750.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call  | 476.27780   | 0.47628   | 490.77020    | 0.49077        | 476.278           | 13.32      | 0.00          | 0                | 13,700.00     |

| 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 | 12.50 | Call  | 356.30870    | 0.35631   | 368.95970    | 0.36896        | 356.309           | 14.75      | 0.00          | 0                | 33,750.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call  | 267.75870    | 0.26776   | 278.82330    | 0.27882        | 267.759           | 16.28      | 0.00          | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call  | 166.11590    | 0.16612   | 175.34630    | 0.17535        | 166.116           | 20.88      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 28/09/2015 | Any day expiry          |       |       | 11.81440     | 11.81440  | 11.83030     | 11.83030       |                   | 12.75      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80 | Put   | 123.21030    | 0.12321   | 128.44000    | 0.12844        | 123.210           | 11.03      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80 | Call  | 80.42090     | 0.08042   | 86.82960     | 0.08683        | 80.421            | 24.12      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          |       |       | 11.87730     | 11.87730  | 11.89320     | 11.89320       |                   | 12.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80 | Put   | 127.99510    | 0.12800   | 132.65320    | 0.13265        | 127.995           | 11.07      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98 | Call  | 92.09130     | 0.09209   | 98.52560     | 0.09853        | 92.091            | 23.99      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          |       |       | 11.93600     | 11.93600  | 11.95180     | 11.95180       |                   | 13.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80 | Put   | 131.11290    | 0.13111   | 136.88510    | 0.13689        | 131.113           | 11.08      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45 | Call  | 89.53290     | 0.08953   | 96.11830     | 0.09612        | 89.533            | 23.97      | 0.00          | 0                | 300.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future |       |       | 11.96950     | 11.96950  | 11.98530     | 11.98530       |                   | 13.17      | 0.00          | 0                | 30,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put   | 171.85870    | 0.17186   | 176.47200    | 0.17647        | 171.859           | 11.26      | 0.00          | 0                | 8,917.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call  | 1,191.35870  | 1.19136   | 1,211.77200  | 1.21177        | 1,191.359         | 11.26      | 0.00          | 0                | 4,331.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call  | 1,154.97520  | 1.15498   | 1,175.53340  | 1.17553        | 1,154.975         | 11.30      | 0.00          | 0                | 500.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call  | 387.05590    | 0.38706   | 400.14170    | 0.40014        | 387.056           | 16.09      | 0.00          | 0                | 13,248.00     |
| \$ / R           | On 21/12/2015 | Any day expiry          |       |       | 11.99050     | 11.99050  | 12.00630     | 12.00630       |                   | 13.30      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80 | Put   | 135.37770    | 0.13538   | 140.93550    | 0.14094        | 135.378           | 11.14      | 0.00          | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87 | Call  | 84.31350     | 0.08431   | 90.20380     | 0.09020        | 84.314            | 23.73      | 0.00          | 0                | 300.00        |
| \$ / R MAXI      | On 12/12/2014 | Foreign Exchange Future |       |       | 11.23420     | 11.23420  | 11.24900     | 11.24900       |                   | 10.92      | 134,810.40    | 12               | 1,735.00      |
| \$ / R MAXI      | On 16/03/2015 | Foreign Exchange Future |       |       | 11.41810     | 11.41810  | 11.43310     | 11.43310       |                   | 11.44      | 570,905.00    | 50               | 393.00        |
| \$ / R MAXI      | On 16/03/2015 | Foreign Exchange Future | 11.28 | Call  | 36,866.31460 | 0.36866   | 38,437.63510 | 0.38438        | 36,866.315        | 11.21      | 0.00          | 0                | 420.00        |
| \$ / R MAXI      | On 12/06/2015 | Foreign Exchange Future |       |       | 11.59270     | 11.59270  | 11.60840     | 11.60840       |                   | 12.11      | 0.00          | 0                | 93.00         |
| \$ / R MAXI      | On 14/09/2015 | Foreign Exchange Future |       |       | 11.78510     | 11.78510  | 11.80100     | 11.80100       |                   | 12.75      | 0.00          | 0                | 15.00         |
| £ / R            | On 12/12/2014 | Foreign Exchange Future |       |       | 17.68830     | 17.68830  | 17.77500     | 17.77500       |                   | 10.24      | 265,324.50    | 15               | 48,170.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.35 | Put   | 83.04670     | 0.08305   | 70.28590     | 0.07029        | 83.047            | 10.68      | 0.00          | 0                | 10,000.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.45 | Put   | 110.61590    | 0.11062   | 93.72550     | 0.09373        | 110.616           | 10.55      | 0.00          | 0                | 2,500.00      |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put   | 836.35420    | 0.83635   | 756.17390    | 0.75617        | 836.354           | 11.80      | 0.00          | 0                | 500.00        |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 19.19 | Call  | 6.27410      | 0.00627   | 8.04290      | 0.00804        | 6.274             | 14.42      | 0.00          | 0                | 16,000.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 19.34 | Call  | 4.97930      | 0.00498   | 6.59450      | 0.00659        | 4.979             | 15.04      | 0.00          | 0                | 5,000.00      |
| £ / R            | On 23/01/2015 | Any day expiry          |       |       | 17.81400     | 17.81400  | 17.90100     | 17.90100       |                   | 10.50      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.22 | Put   | 597.46020    | 0.59746   | 547.49040    | 0.54749        | 597.460           | 11.31      | 0.00          | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.50 | Put   | 816.34440    | 0.81634   | 758.18240    | 0.75818        | 816.344           | 11.85      | 0.00          | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.63 | Put   | 924.99670    | 0.92500   | 863.56800    | 0.86357        | 924.997           | 12.10      | 0.00          | 0                | 2,416.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04 | Call  | 6.29980      | 0.00630   | 7.58670      | 0.00759        | 6.300             | 16.86      | 0.00          | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.70 | Call  | 4.92970      | 0.00493   | 5.47230      | 0.00547        | 4.930             | 18.91      | 0.00          | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.72 | Call  | 4.92460      | 0.00492   | 5.45990      | 0.00546        | 4.925             | 18.98      | 0.00          | 0                | 2,416.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future |       |       | 17.96300     | 17.96300  | 18.05070     | 18.05070       |                   | 11.30      | 8,981,500.00  | 500              | 4,697.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 17.00 | Put   | 104.64300    | 0.10464   | 98.31720     | 0.09832        | 104.643           | 10.44      | 0.00          | 0                | 5,592.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.00 | Call  | 191.01190    | 0.19101   | 223.06740    | 0.22307        | 191.012           | 13.19      | 0.00          | 0                | 570.00        |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.64 | Call  | 108.12390    | 0.10812   | 131.70100    | 0.13170        | 108.124           | 14.13      | 0.00          | 0                | 21,000.00     |
| £ / R            | On 12/06/2015 | Foreign Exchange Future |       |       | 18.22290     | 18.22290  | 18.31200     | 18.31200       |                   | 11.79      | 0.00          | 0                | 1,800.00      |
| £ / R            | On 14/09/2015 | Foreign Exchange Future |       |       | 18.51010     | 18.51010  | 18.60070     | 18.60070       |                   | 12.75      | 0.00          | 0                | 1,205.00      |
| ¥ / R            | On 12/12/2014 | Foreign Exchange Future |       |       | 0.09716      | 0.09716   | 0.09764      | 0.09764        |                   | 12.37      | 0.00          | 0                | 15,513.00     |

| 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 | 0.09887   | 0.09887   |           | 0.09936      | 0.09936        |                   | 12.26      | 0.00          | 0                | 50.00         |
| € / R            | On 26/11/2014 |            | Any day expiry          | 13.96850  | 13.96850  |           | 13.97150     | 13.97150       |                   | 10.16      | 0.00          | 0                | 2,000.00      |
| € / R            | On 12/12/2014 |            | Foreign Exchange Future | 14.00600  | 14.00600  |           | 14.00910     | 14.00910       |                   | 10.40      | 19,090,178.00 | 1,363            | 73,658.00     |
| € / R            | On 12/12/2014 | 13.74      | Put                     | 64.58310  | 0.06458   |           | 63.92360     | 0.06392        | 64.583            | 10.54      | 0.00          | 0                | 650.00        |
| € / R            | On 12/12/2014 | 13.99      | Put                     | 155.92300 | 0.15592   |           | 162.68700    | 0.16269        | 155.923           | 10.41      | 0.00          | 0                | 4,000.00      |
| € / R            | On 12/12/2014 | 14.15      | Put                     | 253.43970 | 0.25344   |           | 257.18600    | 0.25719        | 253.440           | 10.86      | 0.00          | 0                | 3,000.00      |
| € / R            | On 12/12/2014 | 15.15      | Call                    | 4.99510   | 0.00500   |           | 6.22890      | 0.00623        | 4.995             | 13.99      | 0.00          | 0                | 4,500.00      |
| € / R            | On 12/12/2014 | 15.29      | Call                    | 3.30290   | 0.00330   |           | 4.20860      | 0.00421        | 3.303             | 14.44      | 0.00          | 0                | 25,000.00     |
| € / R            | On 12/12/2014 | 15.37      | Call                    | 2.62090   | 0.00262   |           | 3.38000      | 0.00338        | 2.621             | 14.69      | 0.00          | 0                | 7,000.00      |
| € / R            | On 16/03/2015 |            | Foreign Exchange Future | 14.24550  | 14.24550  |           | 14.24880     | 14.24880       |                   | 11.14      | 0.00          | 0                | 34,715.00     |
| € / R            | On 16/03/2015 | 13.80      | Put                     | 162.35380 | 0.16235   |           | 169.64940    | 0.16965        | 162.354           | 10.46      | 0.00          | 0                | 15,000.00     |
| € / R            | On 16/03/2015 | 14.00      | Put                     | 242.66300 | 0.24266   |           | 248.78150    | 0.24878        | 242.663           | 10.76      | 0.00          | 0                | 12,800.00     |
| € / R            | On 16/03/2015 | 14.02      | Put                     | 251.75000 | 0.25175   |           | 257.70650    | 0.25771        | 251.750           | 10.79      | 0.00          | 0                | 8,500.00      |
| € / R            | On 16/03/2015 | 15.00      | Call                    | 161.83460 | 0.16183   |           | 168.40540    | 0.16841        | 161.835           | 13.00      | 0.00          | 0                | 713.00        |
| € / R            | On 16/03/2015 | 15.05      | Call                    | 153.71330 | 0.15371   |           | 160.15820    | 0.16016        | 153.713           | 13.12      | 0.00          | 0                | 14,500.00     |
| € / R            | On 16/03/2015 | 15.28      | Call                    | 122.01270 | 0.12201   |           | 127.86580    | 0.12787        | 122.013           | 13.71      | 0.00          | 0                | 5,700.00      |
| € / R            | On 16/03/2015 | 15.31      | Call                    | 118.48070 | 0.11848   |           | 124.25800    | 0.12426        | 118.481           | 13.78      | 0.00          | 0                | 8,500.00      |
| € / R            | On 16/03/2015 | 15.36      | Call                    | 112.86430 | 0.11286   |           | 118.51530    | 0.11852        | 112.864           | 13.91      | 0.00          | 0                | 32,000.00     |
| € / R            | On 16/03/2015 | 15.50      | Call                    | 98.78600  | 0.09879   |           | 104.08760    | 0.10409        | 98.786            | 14.27      | 0.00          | 0                | 7,100.00      |
| € / R            | On 12/06/2015 |            | Foreign Exchange Future | 14.47440  | 14.47440  |           | 14.47840     | 14.47840       |                   | 11.60      | 0.00          | 0                | 7,500.00      |
| € / R            | On 14/09/2015 |            | Foreign Exchange Future | 14.73250  | 14.73250  |           | 14.73640     | 14.73640       |                   | 12.13      | 0.00          | 0                | 188.00        |
| € / R            | On 11/12/2015 |            | Foreign Exchange Future | 14.98480  | 14.98480  |           | 14.98840     | 14.98840       |                   | 12.74      | 0.00          | 0                | 0.00          |
| € / R            | On 11/12/2015 | 13.90      | Put                     | 242.70980 | 0.24271   |           | 260.81930    | 0.26082        | 242.710           | 10.80      | 0.00          | 0                | 5,795.00      |
| € / R            | On 11/12/2015 | 16.50      | Call                    | 420.39500 | 0.42039   |           | 428.86330    | 0.42886        | 420.395           | 15.39      | 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            | 535.32000 | 535.32000 |           | 538.58500    | 538.58500      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 07/05/2015 |            | Index Future            | 544.07400 | 544.07400 |           | 547.40400    | 547.40400      |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 05/02/2015 |            | Index Future            | 449.61900 | 449.61900 |           | 451.10700    | 451.10700      |                   |            | 0.00          | 0                | 116.00        |
| AL37             | On 07/05/2015 |            | Index Future            | 456.97200 | 456.97200 |           | 458.49500    | 458.49500      |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 05/02/2015 |            | Index Future            | 531.71900 | 531.71900 |           | 534.34500    | 534.34500      |                   |            | 0.00          | 0                | 3.00          |
| AL7T             | On 07/05/2015 |            | Index Future            | 540.41400 | 540.41400 |           | 543.09500    | 543.09500      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 05/02/2015 |            | Index Future            | 484.60300 | 484.60300 |           | 486.88500    | 486.88500      |                   |            | 0.00          | 0                | 654.00        |
| ALBI             | On 07/05/2015 |            | Index Future            | 492.52800 | 492.52800 |           | 494.85800    | 494.85800      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 06/08/2015 |            | Index Future            | 500.94800 | 500.94800 |           | 503.32300    | 503.32300      |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 21/11/2014 |            | Any day expiry          | 9.78540   | 9.78540   |           | 9.76930      | 9.76930        |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 21/11/2014 | 9.63       | Call                    | 155.40000 | 0.15540   |           | 139.30000    | 0.13930        | 155.400           |            | 1,356,000.00  | 8,000            | 0.00          |
| AU\$ / R         | On 12/12/2014 |            | Foreign Exchange Future | 9.80810   | 9.80810   |           | 9.79310      | 9.79310        |                   | 8.00       | 9,808.10      | 1                | 12,294.00     |
| AU\$ / R         | On 12/12/2014 | 9.45       | Put                     | 9.95430   | 0.00995   |           | 11.88080     | 0.01188        | 9.954             | 9.57       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | 9.80       | Put                     | 84.17890  | 0.08418   |           | 94.12540     | 0.09413        | 84.179            | 8.00       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | 10.05      | Call                    | 23.30200  | 0.02330   |           | 22.13330     | 0.02213        | 23.302            | 9.10       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | 10.75      | Call                    | 0.75500   | 0.00076   |           | 0.76060      | 0.00076        | 0.755             | 13.01      | 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 12/12/2014 | Foreign Exchange Future | 10.80  | Call       | 0.63240      |       | 0.00063      |           | 0.64080      | 0.00064        | 0.632             | 13.33      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future |        |            | 9.89550      |       | 9.89550      |           | 9.87950      | 9.87950        |                   | 9.00       | 0.00          | 0                | 15,547.00     |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future |        |            | 9.98240      |       | 9.98240      |           | 9.96630      | 9.96630        |                   | 10.38      | 0.00          | 0                | 3,800.00      |
| AU\$ / R         | On 14/09/2015 | Foreign Exchange Future |        |            | 10.08060     |       | 10.08060     |           | 10.06570     | 10.06570       |                   | 11.25      | 0.00          | 0                | 600.00        |
| CAD/ R           | On 12/12/2014 | Foreign Exchange Future |        |            | 9.90560      |       | 9.90560      |           | 9.94130      | 9.94130        |                   | 10.74      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 16/03/2015 | Foreign Exchange Future |        |            | 10.04250     |       | 10.04250     |           | 10.07940     | 10.07940       |                   | 9.77       | 0.00          | 0                | 100.00        |
| CF CANDO CAFC    | On 12/12/2014 | Can-Do Future           |        |            | 9.10980      |       | 9.10980      |           | -10.95940    | -10.95940      |                   |            | 0.00          | 0                | 1,942.00      |
| CF CANDO CAFE    | On 12/12/2014 | Can-Do Future           |        |            | 1,033.59890  |       | 1,033.59890  |           | 1,043.23430  | 1,043.23430    |                   |            | 0.00          | 0                | 26,600.00     |
| CF CANDO CAFH    | On 12/12/2014 | Can-Do Future           |        |            | 1,133.60250  |       | 1,133.60250  |           | 1,142.99960  | 1,142.99960    |                   |            | 0.00          | 0                | 1,735.00      |
| CF CANDO CAFJ    | On 12/12/2014 | Can-Do Future           |        |            | 217.39610    |       | 217.39610    |           | -229.90820   | -229.90820     |                   |            | 0.00          | 0                | 0.00          |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           |        |            | 938.16090    |       | 938.16090    |           | 948.92090    | 948.92090      |                   |            | 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           |        |            | 80.47130     |       | 80.47130     |           | 79.10270     | 79.10270       |                   |            | 0.00          | 0                | 8,000.00      |
| CHF / R          | On 12/12/2014 | Foreign Exchange Future |        |            | 11.65420     |       | 11.65420     |           | 11.65290     | 11.65290       |                   | 11.01      | 0.00          | 0                | 6,632.00      |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future |        |            | 11.86170     |       | 11.86170     |           | 11.86030     | 11.86030       |                   | 11.96      | 0.00          | 0                | 2,308.00      |
| CNH / R          | On 12/12/2014 | Foreign Exchange Future |        |            | 1.82870      |       | 1.82870      |           | 1.83100      | 1.83100        |                   | 9.80       | 0.00          | 0                | 0.00          |
| CNH / R          | On 16/03/2015 | Foreign Exchange Future |        |            | 1.84400      |       | 1.84400      |           | 1.84650      | 1.84650        |                   | 10.79      | 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             |        |            | 125.25776    |       | 125.25776    |           | 125.25594    | 125.25594      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/05/2015 | Bond Future             |        |            | 125.81013    |       | 125.81013    |           | 125.81096    | 125.81096      |                   |            | 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             |        |            | 9.48287      |       | 85.87836     |           | 9.41185      | 86.41469       |                   |            | 0.00          | 0                | 6,220.00      |
| ES33             | On 07/05/2015 | Bond Future             |        |            | 9.56087      |       | 83.49464     |           | 9.48741      | 84.04155       |                   |            | 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 06/08/2015 | Bond Future            |     | 9.63291   | 84.93806  |           | 9.55705      | 85.49524       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution     |     | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution     |     | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution     |     | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 05/02/2015 | GOVI                   |     | 482.79000 | 482.79000 |           | 484.92100    | 484.92100      |                   |            | 0.00          | 0                | 407.00        |
| GOVI             | On 07/05/2015 | GOVI                   |     | 490.68600 | 490.68600 |           | 492.86200    | 492.86200      |                   |            | 0.00          | 0                | 130.00        |
| GOVI             | On 06/08/2015 | GOVI                   |     | 499.07400 | 499.07400 |           | 501.29300    | 501.29300      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 05/02/2015 | Bond Future            |     | 118.74685 | 118.74685 |           | 118.74632    | 118.74632      |                   |            | 0.00          | 0                | 16.00         |
| I2025            | On 07/05/2015 | Bond Future            |     | 120.70364 | 120.70364 |           | 120.70565    | 120.70565      |                   |            | 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            |     | 126.40421 | 126.40421 |           | 126.40352    | 126.40352      |                   |            | 0.00          | 0                | 1,318.00      |
| I2038            | On 07/05/2015 | Bond Future            |     | 128.48721 | 128.48721 |           | 128.48905    | 128.48905      |                   |            | 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            |     | 128.11232 | 128.11232 |           | 128.68844    | 128.68844      |                   |            | 0.00          | 0                | 5,389.00      |
| I2046            | On 07/05/2015 | Bond Future            |     | 128.85248 | 128.85248 |           | 129.44088    | 129.44088      |                   |            | 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            |     | 137.86573 | 137.86573 |           | 137.86471    | 137.86471      |                   |            | 0.00          | 0                | 2,640.00      |
| I2050            | On 07/05/2015 | Bond Future            |     | 140.13737 | 140.13737 |           | 140.13943    | 140.13943      |                   |            | 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           |     | 225.65200 | 225.65200 |           | 225.68500    | 225.68500      |                   |            | 0.00          | 0                | 1,093.00      |
| IGOV             | On 07/05/2015 | Index Future           |     | 229.36900 | 229.36900 |           | 229.40800    | 229.40800      |                   |            | 0.00          | 0                | 80.00         |
| IGOV             | On 06/08/2015 | Index Future           |     | 233.31700 | 233.31700 |           | 233.35900    | 233.35900      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 05/02/2015 | Index Future           |     | 611.40900 | 611.40900 |           | 611.50300    | 611.50300      |                   |            | 0.00          | 0                | 157.00        |
| ILBI             | On 07/05/2015 | Index Future           |     | 621.46200 | 621.46200 |           | 621.56000    | 621.56000      |                   |            | 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 |     | 6.12000   | 93.88000  |           | 6.11000      | 93.89000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future |     | 6.20000   | 93.80000  |           | 6.19000      | 93.81000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/01/2015 | Jibar Tradeable Future |     | 6.25000   | 93.75000  |           | 6.24000      | 93.76000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/02/2015 | Jibar Tradeable Future |     | 6.32000   | 93.68000  |           | 6.31000      | 93.69000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/03/2015 | Jibar Tradeable Future |     | 6.36000   | 93.64000  |           | 6.35000      | 93.65000       |                   |            | 0.00          | 0                | 2,850.00      |
| JIBAR FUTURE     | On 15/04/2015 | Jibar Tradeable Future |     | 6.43000   | 93.57000  |           | 6.42000      | 93.58000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/06/2015 | Jibar Tradeable Future |     | 6.56000   | 93.44000  |           | 6.55000      | 93.45000       |                   |            | 0.00          | 0                | 5,000.00      |
| JIBAR FUTURE     | On 16/09/2015 | Jibar Tradeable Future |     | 6.71000   | 93.29000  |           | 6.70000      | 93.30000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/12/2015 | Jibar Tradeable Future |     | 6.83000   | 93.17000  |           | 6.82000      | 93.18000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 16/03/2016 | Jibar Tradeable Future |     | 6.96000   | 93.04000  |           | 6.95000      | 93.05000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 | Jibar Tradeable Future |     | 7.08000   | 92.92000  |           | 7.07000      | 92.93000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2016 | Jibar Tradeable Future |     | 7.21000   | 92.79000  |           | 7.20000      | 92.80000       |                   |            | 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 |        |            | 0.12410     |       | 0.12410   |           | 0.12450      | 0.12450        |                   | 13.39      | 0.00          | 0                | 9.00          |
| NGN / R          | On 12/12/2014 | Foreign Exchange Future |        |            | 0.06450     |       | 0.06450   |           | 0.06600      | 0.06600        |                   | 19.77      | 0.00          | 0                | 17.00         |
| NGN / R          | On 11/12/2015 | Foreign Exchange Future |        |            | 0.06110     |       | 0.06110   |           | 0.06020      | 0.06020        |                   |            | 0.00          | 0                | 56,400.00     |
| QUANTO € / \$    | On 12/12/2014 | Foreign Exchange Future |        |            | 1.24670     |       | 1.24670   |           | 1.24540      | 1.24540        |                   |            | 62,335.00     | 50               | 160.00        |
| QUANTO € / \$    | On 16/03/2015 | Foreign Exchange Future |        |            | 1.24760     |       | 1.24760   |           | 1.24630      | 1.24630        |                   |            | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 12/06/2015 | Foreign Exchange Future |        |            | 1.24860     |       | 1.24860   |           | 1.24720      | 1.24720        |                   |            | 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             |        |            | 7.96466     |       | 120.67647 |           | 7.89306      | 121.29166      |                   | 7.58       | 1,206,764.70  | 10               | 45,209.00     |
| R186             | On 05/02/2015 | Bond Future             | 8.45   | Put        | 433.79000   |       | 0.43379   |           | 342.35000    | 0.34235        | 433.790           | 7.80       | 0.00          | 0                | 6,500.00      |
| R186             | On 05/02/2015 | Bond Future             | 8.50   | Put        | 366.61000   |       | 0.36661   |           | 287.43000    | 0.28743        | 366.610           | 7.82       | 0.00          | 0                | 6,500.00      |
| R186             | On 05/02/2015 | Bond Future             | 9.00   | Put        | 53.78000    |       | 0.05378   |           | 39.64000     | 0.03964        | 53.780            | 8.07       | 0.00          | 0                | 9,600.00      |
| R186             | On 07/05/2015 | Bond Future             |        |            | 8.01280     |       | 122.65078 |           | 7.93827      | 123.27876      |                   | 7.79       | 0.00          | 0                | 0.00          |
| R186             | On 06/08/2015 | Bond Future             |        |            | 8.05205     |       | 119.47010 |           | 7.97464      | 120.11005      |                   | 8.24       | 0.00          | 0                | 0.00          |
| R186             | On 05/11/2015 | Bond Future             |        |            | 8.07251     |       | 121.64612 |           | 7.99252      | 122.29604      |                   | 7.97       | 0.00          | 0                | 0.00          |
| R186             | On 05/11/2015 | Bond Future             | 9.00   | Put        | 1,290.04000 |       | 1.29004   |           | 1,159.07000  | 1.15907        | 1,290.040         | 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             |        |            | 288.70996   |       | 288.70996 |           | 288.70891    | 288.70891      |                   |            | 288,709.96    | 1                | 898.00        |
| R197             | On 07/05/2015 | Bond Future             |        |            | 293.46686   |       | 293.46686 |           | 293.47221    | 293.47221      |                   |            | 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             |        |            | 235.93308   |       | 235.93308 |           | 235.93137    | 235.93137      |                   |            | 235,933.08    | 1                | 50,593.00     |
| R202             | On 07/05/2015 | Bond Future             |        |            | 239.82033   |       | 239.82033 |           | 239.82408    | 239.82408      |                   |            | 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             |        |            | 7.71419     |       | 103.69484 |           | 7.62657      | 104.21555      |                   | 5.84       | 0.00          | 0                | 10,317.00     |
| R2023            | On 07/05/2015 | Bond Future             |        |            | 7.75932     |       | 101.46595 |           | 7.66754      | 101.99745      |                   | 6.25       | 0.00          | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future             |        |            | 7.79411     |       | 103.21972 |           | 7.69807      | 103.76130      |                   | 6.35       | 0.00          | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future             | 9.07   | Put        | 323.56000   |       | 0.32356   |           | 270.23000    | 0.27023        | 323.560           | 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          |

| 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        |      | 6.72799   | 106.92729   |           | 6.64631      | 107.12319      |                   | 1.88       | 255,983,932.26 | 2,394            | 14,338.00     |
| R203             | On 05/02/2015 | Bond Future        | 7.69 | Call      | 2,278.21000 |           | 2,471.98000  | 2.47198        | 2,278.210         | 2.06       | 0.00           | 0                | 55.00         |
| R203             | On 07/05/2015 | Bond Future        |      | 6.73941   | 104.50892   |           | 6.64708      | 104.71040      |                   | 1.93       | 0.00           | 0                | 0.00          |
| R203             | On 06/08/2015 | Bond Future        |      | 6.70862   | 106.31549   |           | 6.60373      | 106.52137      |                   | 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        |      | 8.37592   | 97.04241    |           | 8.30977      | 97.59063       |                   |            | 0.00           | 0                | 4,658.00      |
| R2030            | On 07/05/2015 | Bond Future        |      | 8.42911   | 98.63073    |           | 8.36063      | 99.19015       |                   |            | 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        |      | 8.54894   | 100.33373   |           | 8.48802      | 100.86816      |                   |            | 0.00           | 0                | 3.00          |
| R2032            | On 07/05/2015 | Bond Future        |      | 8.60284   | 97.81915    |           | 8.53983      | 98.36458       |                   |            | 0.00           | 0                | 0.00          |
| R2032            | On 06/08/2015 | Bond Future        |      | 8.64991   | 99.51039    |           | 8.58490      | 100.06612      |                   |            | 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        |      | 8.66039   | 98.66563    |           | 8.59438      | 99.30487       |                   |            | 197,331.26     | 2                | 13,847.00     |
| R2037            | On 07/05/2015 | Bond Future        |      | 8.71378   | 100.28056   |           | 8.64566      | 100.93255      |                   |            | 0.00           | 0                | 500.00        |
| R2037            | On 06/08/2015 | Bond Future        |      | 8.76217   | 97.75432    |           | 8.69199      | 98.41843       |                   |            | 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        |      | 7.02922   | 104.33960   |           | 6.94979      | 104.60988      |                   | 2.93       | 0.00           | 0                | 10,772.00     |
| R204             | On 07/05/2015 | Bond Future        |      | 7.06387   | 106.04652   |           | 6.97731      | 106.32361      |                   | 2.97       | 0.00           | 0                | 0.00          |
| R204             | On 06/08/2015 | Bond Future        |      | 7.07634   | 103.84077   |           | 6.98204      | 104.12356      |                   | 3.08       | 0.00           | 0                | 0.00          |
| R204             | On 06/08/2015 | Bond Future        | 8.41 | Put       | 115.22000   | 0.11522   | 93.98000     | 0.09398        | 115.220           | 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        |      | 8.74872   | 100.25027   |           | 8.67760      | 101.00003      |                   |            | 0.00           | 0                | 5,842.00      |
| R2044            | On 07/05/2015 | Bond Future        |      | 8.80064   | 101.89113   |           | 8.72735      | 102.65544      |                   |            | 0.00           | 0                | 0.00          |
| R2044            | On 06/08/2015 | Bond Future        |      | 8.84788   | 99.26741    |           | 8.77245      | 100.04594      |                   |            | 0.00           | 0                | 0.00          |
| R2048            | On 05/02/2015 | Bond Future        |      | 8.73970   | 104.04236   |           | 8.66858      | 104.81395      |                   |            | 0.00           | 0                | 40,123.00     |
| R2048            | On 07/05/2015 | Bond Future        |      | 8.78742   | 101.31278   |           | 8.71419      | 102.09934      |                   |            | 0.00           | 0                | 0.00          |
| R2048            | On 06/08/2015 | Bond Future        |      | 8.82989   | 103.06399   |           | 8.75461      | 103.86509      |                   |            | 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        |      | 7.28665   | 100.36328   |           | 7.20292      | 100.70530      |                   | 3.86       | 0.00           | 0                | 36,307.00     |
| R207             | On 07/05/2015 | Bond Future        |      | 7.33277   | 102.00552   |           | 7.24310      | 102.35543      |                   | 3.94       | 0.00           | 0                | 0.00          |
| R207             | On 07/05/2015 | Bond Future        | 7.73 | Call      | 2,065.63000 | 2.06563   | 2,323.48000  | 2.32348        | 2,065.630         | 4.07       | 0.00           | 0                | 66.00         |
| R207             | On 06/08/2015 | Bond Future        |      | 7.36260   | 100.12455   |           | 7.26661      | 100.48142      |                   | 4.11       | 0.00           | 0                | 0.00          |
| R207             | On 06/08/2015 | Bond Future        | 7.46 | Call      | 1,583.15000 | 1.58315   | 1,788.44000  | 1.78844        | 1,583.150         | 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          |

| 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/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208             | On 05/02/2015 | Bond Future        |        |            | 7.46714   |       | 98.97556  |           | 7.37892      | 99.39559       |                   | 4.73       | 0.00          | 0                | 52,029.00     |
| R208             | On 07/05/2015 | Bond Future        |        |            | 7.51153   |       | 97.19428  |           | 7.41821      | 97.62340       |                   | 5.02       | 0.00          | 0                | 0.00          |
| R208             | On 06/08/2015 | Bond Future        |        |            | 7.54274   |       | 98.87443  |           | 7.44415      | 99.31181       |                   | 5.08       | 0.00          | 0                | 0.00          |
| R208             | On 06/08/2015 | Bond Future        | 8.85   | Put        | 219.39000 |       | 0.21939   |           | 180.60000    | 0.18060        | 219.390           | 5.40       | 0.00          | 0                | 198.00        |
| R208             | On 05/11/2015 | Bond Future        |        |            | 7.54660   |       | 97.27149  |           | 7.44291      | 97.71544       |                   | 4.98       | 0.00          | 0                | 0.00          |
| R208             | On 05/11/2015 | Bond Future        | 8.48   | Put        | 622.25000 |       | 0.62225   |           | 536.22000    | 0.53622        | 622.250           | 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        |        |            | 8.57699   |       | 79.73864  |           | 8.50591      | 80.30971       |                   | 11.48      | 0.00          | 0                | 28,435.00     |
| R209             | On 07/05/2015 | Bond Future        |        |            | 8.62439   |       | 77.89466  |           | 8.55120      | 78.47680       |                   | 12.42      | 0.00          | 0                | 0.00          |
| R209             | On 06/08/2015 | Bond Future        |        |            | 8.66564   |       | 79.24132  |           | 8.59042      | 79.83420       |                   | 12.71      | 0.00          | 0                | 0.00          |
| R209             | On 06/08/2015 | Bond Future        | 9.90   | Put        | 667.18000 |       | 0.66718   |           | 593.08000    | 0.59308        | 667.180           | 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        |        |            | 177.59063 |       | 177.59063 |           | 177.58984    | 177.58984      |                   |            | 177,590.63    | 1                | 628.00        |
| R210             | On 07/05/2015 | Bond Future        |        |            | 178.43870 |       | 178.43870 |           | 178.44165    | 178.44165      |                   |            | 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        |        |            | 133.00848 |       | 133.00848 |           | 133.01102    | 133.01102      |                   |            | 0.00          | 0                | 1,120.00      |
| R211             | On 07/05/2015 | Bond Future        |        |            | 135.20028 |       | 135.20028 |           | 135.20581    | 135.20581      |                   |            | 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        |        |            | 137.91477 |       | 137.91477 |           | 137.91451    | 137.91451      |                   |            | 137,914.77    | 1                | 14,864.00     |
| R212             | On 07/05/2015 | Bond Future        |        |            | 140.18749 |       | 140.18749 |           | 140.19023    | 140.19023      |                   |            | 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        |        |            | 8.43201   |       | 90.67400  |           | 8.36081      | 91.24089       |                   | 9.85       | 2,720,220.00  | 30               | 21,796.00     |
| R213             | On 07/05/2015 | Bond Future        |        |            | 8.48058   |       | 88.61192  |           | 8.40705      | 89.19018       |                   | 10.64      | 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             | On 06/08/2015 | Bond Future             |     | 8.52282      | 90.14358     |           | 8.44702      | 90.73259       |                   | 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          |
| 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             |     | 8.67826      | 80.56567     |           | 8.60718      | 81.16456       |                   | 12.05      | 161,131.34    | 2                | 6,868.00      |
| R214             | On 07/05/2015 | Bond Future             |     | 8.72448      | 78.59155     |           | 8.65135      | 79.20202       |                   | 13.06      | 0.00          | 0                | 0.00          |
| R214             | On 06/08/2015 | Bond Future             |     | 8.76537      | 79.95002     |           | 8.69025      | 80.57174       |                   | 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 |     | 20,971.95000 | 20,971.95000 |           | 21,003.44000 | 21,003.44000   |                   |            | 0.00          | 0                | 0.00          |
| TRY / R          | On 12/12/2014 | Foreign Exchange Future |     | 4.98430      | 4.98430      |           | 4.95230      | 4.95230        |                   | 5.42       | 0.00          | 0                | 0.00          |
| TRY / R          | On 16/03/2015 | Foreign Exchange Future |     | 4.96080      | 4.96080      |           | 4.93340      | 4.93340        |                   | 6.12       | 0.00          | 0                | 0.00          |
| ZMW / R          | On 12/12/2014 | Foreign Exchange Future |     | 1.74870      | 1.74870      |           | 1.74810      | 1.74810        |                   | 17.74      | 0.00          | 0                | 13.00         |

**Total for Derivatives :** **767,324,177.40**    **65,460**    **3 989 451.00**

**i-Bonds**

|        |               |           |  |           |           |  |           |           |  |  |                            |                |                   |
|--------|---------------|-----------|--|-----------|-----------|--|-----------|-----------|--|--|----------------------------|----------------|-------------------|
| AA02   | On 28/03/2016 | Spot Bond |  | 0.00000   | 100.00000 |  | 0.00000   | 100.90427 |  |  | 0.00                       | 0              | 0.00              |
| AA03   | On 11/05/2015 | Spot Bond |  | 6.73500   | 101.62226 |  | 6.73500   | 101.60409 |  |  | 0.00                       | 0              | 0.00              |
| AA04   | On 22/03/2017 | Spot Bond |  | 0.00000   | 100.00000 |  | 0.00000   | 101.12209 |  |  | 0.00                       | 0              | 0.00              |
| AA05   | On 22/03/2019 | Spot Bond |  | 8.09000   | 105.68945 |  | 8.09000   | 105.66631 |  |  | 0.00                       | 0              | 600,000,000.00    |
| AA06   | On 15/04/2021 | Spot Bond |  | 0.00000   | 100.00000 |  | 0.00000   | 100.68605 |  |  | 0.00                       | 0              | 0.00              |
| AA07   | On 15/04/2021 | Spot Bond |  | 8.79500   | 104.22050 |  | 8.79500   | 104.19586 |  |  | 0.00                       | 0              | 0.00              |
| AB010  | On 21/11/2022 | Spot Bond |  | 0.00000   | 100.00000 |  | 0.00000   | 99.83840  |  |  | 0.00                       | 0              | 0.00              |
| AB011  | On 21/11/2023 | Spot Bond |  | 0.00000   | 100.00000 |  | 0.00000   | 99.91619  |  |  | 0.00                       | 0              | 0.00              |
| AB013  | On 21/11/2018 | Spot Bond |  | 8.95500   | 97.75152  |  | 8.95500   | 97.72826  |  |  | 0.00                       | 0              | 0.00              |
| AB014U | On 19/11/2024 | Spot Bond |  | 100.00000 | 0.02005   |  | 100.00000 | 100.00000 |  |  | 3,700,000,000,000,000.00   | 37,000,000,000 | 37,000,000,000.00 |
| AB015U | On 13/11/2024 | Spot Bond |  | 10.84000  | 99.96993  |  | 10.84000  | 10.84000  |  |  | 140,920,000,000,000,000.00 | 13,000,000,000 | 13,000,000,000.00 |
| AB06   | On 27/03/2015 | Spot Bond |  | 6.85500   | 101.58878 |  | 6.85500   | 101.57016 |  |  | 0.00                       | 0              | 120,000,000.00    |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| AB08             | On 03/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.86242      |                   |            | 0.00          | 0                | 0.00           |
| AB09             | On 03/05/2017 | Spot Bond  | 8.40000   | 104.51706 |           | 8.40000      | 104.49330      |                   |            | 0.00          | 0                | 500,000,000.00 |
| ABCP13           | On 07/12/2023 | Spot Bond  | 2.31000   | 128.38520 |           | 2.31000      | 277.08074      |                   |            | 0.00          | 0                | 0.00           |
| ABFN04           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.17436      |                   |            | 0.00          | 0                | 0.00           |
| ABFN06           | On 17/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.81183      |                   |            | 0.00          | 0                | 0.00           |
| ABFN07           | On 17/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.27791      |                   |            | 0.00          | 0                | 0.00           |
| ABFN08           | On 17/03/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32777      |                   |            | 0.00          | 0                | 0.00           |
| ABFN09           | On 17/03/2026 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36086      |                   |            | 0.00          | 0                | 0.00           |
| ABFN10           | On 28/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.79513      |                   |            | 0.00          | 0                | 0.00           |
| ABFN11           | On 09/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53067      |                   |            | 0.00          | 0                | 0.00           |
| ABFN12           | On 09/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.21584      |                   |            | 0.00          | 0                | 0.00           |
| ABN03U           | On 12/03/2015 | Spot Bond  | 100.00000 | 95.27442  |           | 100.00000    | 95.02950       |                   |            | 0.00          | 0                | 0.00           |
| ABN05            | On 18/04/2021 | Spot Bond  | 2.05000   | 172.57320 |           | 2.05000      | 172.54278      |                   |            | 0.00          | 0                | 0.00           |
| ABN07            | On 13/06/2015 | Spot Bond  | 2.76000   | 164.97385 |           | 2.76000      | 164.94164      |                   |            | 0.00          | 0                | 0.00           |
| ABN09            | On 27/06/2023 | Spot Bond  | 2.17000   | 175.82356 |           | 2.17000      | 175.79205      |                   |            | 0.00          | 0                | 0.00           |
| ABN14            | On 10/10/2033 | Spot Bond  | 1.82000   | 185.35331 |           | 1.82000      | 185.32179      |                   |            | 0.00          | 0                | 0.00           |
| ABN33            | On 29/01/2018 | Spot Bond  | 7.59625   | 79.12911  |           | 7.59625      | 79.03393       |                   |            | 0.00          | 0                | 0.00           |
| ABN34            | On 29/01/2018 | Spot Bond  | 7.59625   | 79.12911  |           | 7.59625      | 79.03393       |                   |            | 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      | 101.22844      |                   |            | 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           |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN46            | On 23/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 89.27000       |                   |            | 0.00          | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.72716      |                   |            | 0.00          | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.70699      |                   |            | 0.00          | 0                | 0.00          |
| 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  | 6.88000 |       | 103.72977 |           | 6.88000      | 103.71035      |                   |            | 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      | 100.88111      |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 7.02500 |       | 107.45283 |           | 7.02500      | 107.43234      |                   |            | 0.00          | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.69460      |                   |            | 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  | 2.66500 |       | 94.69061  |           | 2.66500      | 108.38832      |                   |            | 0.00          | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  | 2.42000 |       | 102.39347 |           | 2.42000      | 161.02094      |                   |            | 0.00          | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  | 2.35000 |       | 118.36075 |           | 2.35000      | 216.30157      |                   |            | 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  | 9.18000 |       | 92.97002  |           | 9.18000      | 93.47683       |                   |            | 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          |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| ABN72            | On 17/03/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.33900      |                   |            | 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             |
| 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 |       | 109.01464 |           | 9.63000      | 108.99582      |                   |            | 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  | 9.24500 |       | 113.30864 |           | 9.24500      | 113.28066      |                   |            | 0.00                 | 0                | 0.00             |
| ABN80            | On 31/03/2021 | Spot Bond  | 8.50000 |       | 92.42648  |           | 8.50000      | 92.40535       |                   |            | 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  | 9.34000 |       | 112.58608 |           | 9.34000      | 112.55800      |                   |            | 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      | 101.47487      |                   |            | 0.00                 | 800,000,000      | 200,000,000.00   |
| ABN92            | On 31/01/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.25706      |                   |            | 0.00                 | 0                | 0.00             |
| ABS10            | On 17/03/2018 | Spot Bond  | 7.75000 |       | 107.81679 |           | 7.75000      | 107.79415      |                   |            | 2,449,000,000,000.00 | 316,000,000      | 1,598,000,000.00 |
| ABS11            | On 09/04/2021 | Spot Bond  | 8.50500 |       | 105.50813 |           | 8.50500      | 105.48400      |                   |            | 0.00                 | 0                | 500,000,000.00   |
| ABS5             | On 01/05/2015 | Spot Bond  | 6.68500 |       | 101.11291 |           | 6.68500      | 101.09493      |                   |            | 0.00                 | 0                | 0.00             |
| ABS6             | On 01/06/2020 | Spot Bond  | 8.54000 |       | 102.32777 |           | 8.54000      | 102.30439      |                   |            | 3,240,076,000,000.00 | 379,400,000      | 826,066,600.00   |
| ABS7             | On 11/09/2026 | Spot Bond  | 9.44000 |       | 97.13008  |           | 9.44000      | 97.10533       |                   |            | 0.00                 | 0                | 1,460,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABS9             | On 17/03/2016 | Spot Bond  | 7.61000   | 103.77011 |           | 7.61000      | 103.74870      |                   |            | 0.00          | 0                | 0.00          |
| ABSI2            | On 07/12/2023 | Spot Bond  | 2.12000   | 221.76968 |           | 2.12000      | 280.93218      |                   |            | 0.00          | 0                | 0.00          |
| ABSI3            | On 31/01/2017 | Spot Bond  | 1.37000   | 128.33474 |           | 1.37000      | 131.17646      |                   |            | 0.00          | 0                | 0.00          |
| ABSI4            | On 31/01/2022 | Spot Bond  | 2.11000   | 130.68167 |           | 2.11000      | 133.28302      |                   |            | 0.00          | 0                | 0.00          |
| ACIF1U           | On 08/07/2025 | Spot Bond  | 100.00000 | 0.00467   |           | 100.00000    | 0.00465        |                   |            | 0.00          | 0                | 0.00          |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 | 63.48698  |           | 100.00000    | 63.33319       |                   |            | 0.00          | 0                | 0.00          |
| ACL028           | On 15/09/2015 | Spot Bond  | 11.18500  | 104.11857 |           | 11.18500     | 104.08728      |                   |            | 0.00          | 0                | 0.00          |
| ACL029           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.92181       |                   |            | 0.00          | 0                | 0.00          |
| ACL02U           | On 20/03/2018 | Spot Bond  | 100.00000 | 6.35333   |           | 100.00000    | 6.33777        |                   |            | 0.00          | 0                | 0.00          |
| ACL033           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.91982       |                   |            | 0.00          | 0                | 0.00          |
| ACL036           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89168       |                   |            | 0.00          | 0                | 0.00          |
| ACL03U           | On 20/03/2016 | Spot Bond  | 100.00000 | 37.86881  |           | 100.00000    | 37.77607       |                   |            | 0.00          | 0                | 0.00          |
| ACL042           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.92381       |                   |            | 0.00          | 0                | 0.00          |
| ACL047           | On 22/10/2018 | Spot Bond  | 11.00000  | 66.38359  |           | 11.00000     | 66.26981       |                   |            | 0.00          | 0                | 0.00          |
| ACL04U           | On 20/06/2016 | Spot Bond  | 100.00000 | 24.23604  |           | 100.00000    | 24.17668       |                   |            | 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      | 101.34574      |                   |            | 0.00          | 0                | 0.00          |
| ACL077           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.47200      |                   |            | 0.00          | 0                | 0.00          |
| ACL078           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28942      |                   |            | 0.00          | 0                | 0.00          |
| ACL080           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32747      |                   |            | 0.00          | 0                | 0.00          |
| ACL081           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.34421      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL082           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.40206    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL083           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.40206    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL084           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.41592    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL086           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.41592    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL087           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.38820    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL088           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 92.57348     |                |                   |            | 0.00          | 0                | 0.00          |
| ACL089           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.31960    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL092           | On 26/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.15612    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL095           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.30467    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL096           | On 20/06/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.34248    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL097           | On 20/12/2025 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.35766    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL098           | On 20/12/2025 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.32724    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL100           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.25899    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL104           | On 20/12/2019 | Spot Bond  | 8.94000   | 105.91003 | 8.94000   | 105.75578    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL118           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.47853    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL120           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.13620    |                |                   |            | 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   | 86.50025     |                |                   |            | 0.00          | 0                | 0.00          |
| ACL127           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 173.65896    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL128           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 173.68696    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL129           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.28933    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL136           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.28474    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL137           | On 02/09/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.69243    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL138           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.28353    |                |                   |            | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL139           |        | On 30/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.96623      |                   |            | 0.00          | 0                | 0.00          |
| ACL141           |        | On 30/07/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.88288      |                   |            | 0.00          | 0                | 0.00          |
| ACL142           |        | On 20/12/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.29418      |                   |            | 0.00          | 0                | 0.00          |
| ACL143           |        | On 20/12/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.96590      |                   |            | 0.00          | 0                | 0.00          |
| ACL144           |        | On 20/12/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.58563      |                   |            | 0.00          | 0                | 0.00          |
| ACL145           |        | On 20/12/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.29392      |                   |            | 0.00          | 0                | 0.00          |
| ACL151           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.41103      |                   |            | 0.00          | 0                | 0.00          |
| ACL153           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.14792      |                   |            | 0.00          | 0                | 0.00          |
| ACL154           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.12200      |                   |            | 0.00          | 0                | 0.00          |
| ACL155           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.17232      |                   |            | 0.00          | 0                | 0.00          |
| ACL156           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.26672      |                   |            | 0.00          | 0                | 0.00          |
| ACL157           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.21339      |                   |            | 0.00          | 0                | 0.00          |
| ACL158           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.15250      |                   |            | 0.00          | 0                | 0.00          |
| ACL159           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.16927      |                   |            | 0.00          | 0                | 0.00          |
| ACL161           |        | On 20/03/2022 | Spot Bond | 10.23000 | 101.63938 |           | 10.23000     | 101.61136      |                   |            | 0.00          | 0                | 0.00          |
| ACL162           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.18586      |                   |            | 0.00          | 0                | 0.00          |
| ACL163           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.16012      |                   |            | 0.00          | 0                | 0.00          |
| ACL165           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 119.45864      |                   |            | 0.00          | 0                | 0.00          |
| ACL167           |        | On 20/06/2019 | Spot Bond | 9.03000  | 106.86816 |           | 9.03000      | 106.84238      |                   |            | 0.00          | 0                | 0.00          |
| ACL168           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.26208      |                   |            | 0.00          | 0                | 0.00          |
| ACL169           |        | On 20/06/2017 | Spot Bond | 1.75000  | 117.11881 |           | 1.75000      | 117.13225      |                   |            | 0.00          | 0                | 0.00          |
| ACL170           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.33309      |                   |            | 0.00          | 0                | 0.00          |
| ACL172           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.17061      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL173           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12411      |                   |            | 0.00          | 0                | 0.00          |
| ACL174           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15842      |                   |            | 0.00          | 0                | 0.00          |
| ACL175           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.08978      |                   |            | 0.00          | 0                | 0.00          |
| ACL180           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.60140      |                   |            | 0.00          | 0                | 0.00          |
| ACL181           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32756      |                   |            | 0.00          | 0                | 0.00          |
| ACL182           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.94996      |                   |            | 0.00          | 0                | 0.00          |
| ACL183           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.07741      |                   |            | 0.00          | 0                | 0.00          |
| ACL184           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.22289      |                   |            | 0.00          | 0                | 0.00          |
| ACL185           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15156      |                   |            | 0.00          | 0                | 0.00          |
| ACL186           | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23536      |                   |            | 0.00          | 0                | 0.00          |
| ACL187           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.29991      |                   |            | 0.00          | 0                | 0.00          |
| ACL188           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31969      |                   |            | 0.00          | 0                | 0.00          |
| ACL191           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.60708      |                   |            | 0.00          | 0                | 0.00          |
| ACL192           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.86093      |                   |            | 0.00          | 0                | 0.00          |
| ACL193           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32434      |                   |            | 0.00          | 0                | 0.00          |
| ACL194           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32434      |                   |            | 0.00          | 0                | 0.00          |
| ACL195           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26809      |                   |            | 0.00          | 0                | 0.00          |
| ACL196           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13098      |                   |            | 0.00          | 0                | 0.00          |
| ACL197           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.39909      |                   |            | 0.00          | 0                | 0.00          |
| ACL198           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.28038      |                   |            | 0.00          | 0                | 0.00          |
| ACL199           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26809      |                   |            | 0.00          | 0                | 0.00          |
| ACL200           | On 21/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.38439       |                   |            | 0.00          | 0                | 0.00          |
| ACL201           | On 20/12/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.35023      |                   |            | 0.00          | 0                | 0.00          |
| ACL202           | On 20/12/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21328      |                   |            | 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 |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL203           | On 30/01/2023 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 125.30025      |                   |            | 0.00          | 0                | 0.00          |
| ACL204           | On 14/02/2023 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 127.10789      |                   |            | 0.00          | 0                | 0.00          |
| ACL205           | On 20/03/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.06230      |                   |            | 0.00          | 0                | 0.00          |
| ACL208           | On 20/03/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.05268      |                   |            | 0.00          | 0                | 0.00          |
| ACL210           | On 20/05/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 99.94577       |                   |            | 0.00          | 0                | 0.00          |
| ACL212           | On 20/09/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.07879      |                   |            | 0.00          | 0                | 0.00          |
| ACL213           | On 20/06/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.20572      |                   |            | 0.00          | 0                | 0.00          |
| ACL214           | On 20/09/2020 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.12411      |                   |            | 0.00          | 0                | 0.00          |
| ACL215           | On 20/09/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.06367      |                   |            | 0.00          | 0                | 0.00          |
| ACL216           | On 20/12/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.06230      |                   |            | 0.00          | 0                | 0.00          |
| ACL217           | On 20/12/2023 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.27566      |                   |            | 0.00          | 0                | 0.00          |
| ADCB01           | On 08/03/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 102.20217      |                   |            | 0.00          | 0                | 0.00          |
| ADCB02           | On 31/07/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.38554      |                   |            | 0.00          | 0                | 0.00          |
| ADCB03           | On 31/01/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.37615      |                   |            | 0.00          | 0                | 0.00          |
| ADCP08           | On 27/11/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 103.05459      |                   |            | 0.00          | 0                | 0.00          |
| AER01U           | On 18/11/2016 | Spot Bond  | 100.00000 |         | 20.97152  | 100.00000 |              | 16.73657       |                   |            | 0.00          | 0                | 0.00          |
| AFS1U            | On 27/09/2019 | Spot Bond  | 100.00000 |         | 12.93031  | 100.00000 |              | 12.88949       |                   |            | 0.00          | 0                | 0.00          |
| AHF1A1           | On 21/11/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.68492      |                   |            | 0.00          | 0                | 0.00          |
| AHF1B1           | On 21/11/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.85481      |                   |            | 0.00          | 0                | 0.00          |
| AHF1C1           | On 21/11/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.96804      |                   |            | 0.00          | 0                | 0.00          |
| AHF2A1           | On 18/10/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.58448      |                   |            | 0.00          | 0                | 0.00          |
| AHF2B1           | On 18/10/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.64127      |                   |            | 0.00          | 0                | 0.00          |
| AHF2C1           | On 18/10/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.71687      |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|---------------|
| AHF3A1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.45781      |                   |                       | 0.00          | 0                | 0.00          |
| AHF3A2           | On 18/04/2016 | Spot Bond  | 7.53500   |       | 99.27850  |           | 7.53500      | 99.25833       |                   |                       | 0.00          | 0                | 0.00          |
| AHF3B1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.58668      |                   |                       | 0.00          | 0                | 0.00          |
| AHF3C1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.68071      |                   |                       | 0.00          | 0                | 0.00          |
| AIR01            | On 15/03/2019 | Spot Bond  | 8.40000   |       | 102.13822 |           | 8.40000      | 102.11500      |                   | 18,906,720,000,000.00 | 2,250,800,000 | 3,935,400,000.00 |               |
| AIR02            | On 30/04/2023 | Spot Bond  | 9.34000   |       | 114.06410 |           | 9.34000      | 114.03550      |                   | 20,540,528,000,000.00 | 2,199,200,000 | 1,099,600,000.00 |               |
| AIR03            | On 09/03/2016 | Spot Bond  | 7.06000   |       | 106.74261 |           | 7.06000      | 106.72216      |                   | 0.00                  | 0             | 0.00             |               |
| AIR04            | On 29/05/2024 | Spot Bond  | 8.92000   |       | 106.43183 |           | 8.92000      | 106.40659      |                   | 0.00                  | 0             | 0.00             |               |
| AIR04U           | On 26/10/2029 | Spot Bond  | 100.00000 |       | 12.19984  |           | 100.00000    | 12.17269       |                   | 0.00                  | 0             | 0.00             |               |
| AIR05            | On 29/05/2030 | Spot Bond  | 9.70500   |       | 107.03638 |           | 9.70500      | 107.00882      |                   | 0.00                  | 0             | 0.00             |               |
| AIRL01           | On 30/04/2028 | Spot Bond  | 2.67000   |       | 165.34600 |           | 2.67000      | 165.31407      |                   | 0.00                  | 0             | 0.00             |               |
| ANG010           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.46184      |                   | 0.00                  | 0             | 0.00             |               |
| ANG011           | On 06/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.20517      |                   | 0.00                  | 0             | 0.00             |               |
| ANG012           | On 06/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.35631      |                   | 0.00                  | 0             | 0.00             |               |
| APF01            | On 26/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.12795      |                   | 0.00                  | 0             | 0.00             |               |
| APF02            | On 26/09/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.33838      |                   | 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      | 101.15266      |                   | 0.00                  | 0             | 0.00             |               |
| ASN006           | On 28/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.15811      |                   | 0.00                  | 0             | 0.00             |               |
| ASN007           | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.12992      |                   | 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      | 101.08978      |                   | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|---------------|
| ASN012           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.41956      |                   |                       | 0.00          | 0                | 0.00          |
| ASN013           |        | On 09/12/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.68658      |                   |                       | 0.00          | 0                | 0.00          |
| ASN014           |        | On 20/03/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00          |
| ASN015           |        | On 04/04/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 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      | 101.52581      |                   |                       | 0.00          | 0                | 0.00          |
| ASN020           |        | On 09/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.08830       |                   |                       | 0.00          | 0                | 0.00          |
| ASN022           |        | On 07/12/2033 | Spot Bond | 2.60000   | 131.46925 |           | 2.60000      | 298.47959      |                   |                       | 0.00          | 0                | 0.00          |
| ASN023           |        | On 07/07/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 95.84830       |                   |                       | 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      | 104.26616      |                   |                       | 0.00          | 0                | 0.00          |
| ASN028           |        | On 20/06/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.72124       |                   |                       | 0.00          | 0                | 0.00          |
| ASN031           |        | On 14/08/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.73653       |                   |                       | 0.00          | 0                | 0.00          |
| ASN032           |        | On 19/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 93.14759       |                   |                       | 0.00          | 0                | 0.00          |
| ASN033           |        | On 07/01/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.63173      |                   |                       | 0.00          | 0                | 0.00          |
| ASN034           |        | On 20/06/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.75943      |                   |                       | 0.00          | 0                | 0.00          |
| ASN036           |        | On 10/11/2019 | Spot Bond | 100.00000 | 14.31186  |           | 100.00000    | 14.20444       |                   | 80,000,000,000,000.00 | 800,000,000   | 200,000,000.00   |               |
| ASN037           |        | On 07/12/2033 | Spot Bond | 2.61500   | 163.08026 |           | 2.61500      | 208.35157      |                   |                       | 0.00          | 0                | 0.00          |
| ASN35U           |        | On 20/12/2016 | Spot Bond | 100.00000 | 24.79554  |           | 100.00000    | 24.63894       |                   |                       | 0.00          | 0                | 0.00          |
| ASN38U           |        | On 20/12/2017 | Spot Bond | 100.00000 | 14.45594  |           | 100.00000    | 14.31015       |                   |                       | 0.00          | 0                | 0.00          |
| ASN39U           |        | On 20/12/2017 | Spot Bond | 100.00000 | 14.55804  |           | 100.00000    | 14.41122       |                   |                       | 0.00          | 0                | 0.00          |
| ASN40U           |        | On 20/12/2017 | Spot Bond | 100.00000 | 14.09859  |           | 100.00000    | 13.95640       |                   |                       | 0.00          | 0                | 0.00          |
| BAR001           |        | On 12/06/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.32309      |                   |                       | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAR002           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.99355    |                | 0.00              |            | 0             | 0.00             |               |
| BAR003           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.97980    |                | 0.00              |            | 0             | 0.00             |               |
| BAW10            | On 01/10/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.04307    |                | 0.00              |            | 0             | 0.00             |               |
| BAW11            | On 01/10/2018 | Spot Bond  | 8.50000   | 105.48303 | 8.50000   | 105.45891    |                | 0.00              |            | 0             | 380,000,000.00   |               |
| BAW12            | On 17/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.87798    |                | 0.00              |            | 0             | 0.00             |               |
| BAW13            | On 17/04/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.40471    |                | 0.00              |            | 0             | 0.00             |               |
| BAW15            | On 01/02/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.68208    |                | 0.00              |            | 0             | 0.00             |               |
| BAW17            | On 05/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.08169    |                | 0.00              |            | 0             | 0.00             |               |
| BAW18            | On 05/12/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.81113    |                | 0.00              |            | 0             | 0.00             |               |
| BAW19            | On 05/12/2020 | Spot Bond  | 9.07500   | 106.54640 | 9.07500   | 106.52056    |                | 0.00              |            | 0             | 1,000,000,000.00 |               |
| BAW2             | On 02/10/2015 | Spot Bond  | 7.26500   | 105.14044 | 7.26500   | 105.11983    |                | 0.00              |            | 0             | 0.00             |               |
| BAW20U           | On 15/01/2016 | Spot Bond  | 100.00000 | 34.41941  | 100.00000 | 34.26805     |                | 0.00              |            | 0             | 0.00             |               |
| BAW3             | On 02/10/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.10575    |                | 0.00              |            | 0             | 0.00             |               |
| BAW8             | On 02/10/2017 | Spot Bond  | 8.35000   | 105.24973 | 8.35000   | 105.22607    |                | 0.00              |            | 0             | 0.00             |               |
| BAYA01           | On 31/03/2016 | Spot Bond  | 10.98217  | 103.28748 | 10.98217  | 102.76311    |                | 0.00              |            | 0             | 0.00             |               |
| BAYA04           | On 30/09/2015 | Spot Bond  | 11.03298  | 101.78194 | 11.03298  | 101.70748    |                | 0.00              |            | 0             | 0.00             |               |
| BAYA05           | On 30/09/2015 | Spot Bond  | 11.06061  | 101.74400 | 11.06061  | 101.68189    |                | 0.00              |            | 0             | 0.00             |               |
| BAYA06           | On 30/09/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.43904    |                | 0.00              |            | 0             | 0.00             |               |
| BAYA07           | On 31/12/2015 | Spot Bond  | 11.08832  | 101.78468 | 11.08832  | 101.63911    |                | 0.00              |            | 0             | 0.00             |               |
| BAYA08           | On 31/12/2017 | Spot Bond  | 11.64504  | 101.90658 | 11.64504  | 101.88680    |                | 0.00              |            | 0             | 0.00             |               |
| BAYA09           | On 31/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.47153    |                | 0.00              |            | 0             | 0.00             |               |
| BAYA10           | On 31/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.47153    |                | 0.00              |            | 0             | 0.00             |               |
| BAYA11           | On 31/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.47160    |                | 0.00              |            | 0             | 0.00             |               |
| BAYA12           | On 31/03/2016 | Spot Bond  | 11.23217  | 101.22049 | 11.23217  | 101.27569    |                | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA13           | On 31/03/2016 | Spot Bond  |     | 11.18076 | 102.51840 |           | 11.18076     | 101.72429      |                   |            | 0.00          | 0                | 0.00          |
| BAYA14           | On 30/09/2015 | Spot Bond  |     | 11.03298 | 101.78194 |           | 11.03298     | 101.70748      |                   |            | 0.00          | 0                | 0.00          |
| BAYA15           | On 30/06/2016 | Spot Bond  |     | 11.05780 | 102.21590 |           | 11.05780     | 101.89879      |                   |            | 0.00          | 0                | 0.00          |
| BAYA16           | On 30/09/2016 | Spot Bond  |     | 10.20835 | 97.80550  |           | 10.20835     | 101.51975      |                   |            | 0.00          | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.40010      |                   |            | 0.00          | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.37927      |                   |            | 0.00          | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.37927      |                   |            | 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  |     | 10.59872 | 101.19042 |           | 10.59872     | 101.25897      |                   |            | 0.00          | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  |     | 11.12500 | 101.38866 |           | 11.12500     | 101.20743      |                   |            | 0.00          | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.34080      |                   |            | 0.00          | 0                | 0.00          |
| BAYA26           | On 30/09/2017 | Spot Bond  |     | 11.05000 | 75.18340  |           | 11.05000     | 99.17268       |                   |            | 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      | 101.27676      |                   |            | 0.00          | 0                | 0.00          |
| BAYA30           | On 31/12/2015 | Spot Bond  |     | 9.28000  | 90.26147  |           | 9.28000      | 101.07773      |                   |            | 0.00          | 0                | 0.00          |
| BAYA31           | On 31/12/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.21773      |                   |            | 0.00          | 0                | 0.00          |
| BAYA32           | On 31/03/2018 | Spot Bond  |     | 10.90000 | 71.92546  |           | 10.90000     | 101.62478      |                   |            | 0.00          | 0                | 0.00          |
| BAYA33           | On 31/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.18335      |                   |            | 0.00          | 0                | 0.00          |
| BAYA34           | On 31/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.21201      |                   |            | 0.00          | 0                | 0.00          |
| BAYA35           | On 31/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.21201      |                   |            | 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      | 101.16959      |                   |            | 0.00          | 0                | 0.00          |
| BAYA39           | On 30/09/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.37384      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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   | 101.37384    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYA43           | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.17188    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYA44           | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.32871    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYA45           | On 31/03/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.37393    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYA46           | On 31/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.01009    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYA47           | On 30/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.08171    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYB02           | On 31/03/2016 | Spot Bond  | 13.98217  | 103.64942 | 13.98217  | 103.13900    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYB03           | On 31/12/2016 | Spot Bond  | 15.13022  | 102.43714 | 15.13022  | 102.41136    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYB04           | On 31/03/2017 | Spot Bond  | 13.99475  | 102.30418 | 13.99475  | 102.12736    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYB05           | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.58283    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYB06           | On 31/12/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.58283    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYB07           | On 31/03/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.58283    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYB08           | On 30/09/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.63960    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYB09           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.38355    |                |                   |            | 0.00          | 0                | 0.00          |
| BAYC1U           | On 31/12/2016 | Spot Bond  | 100.00000 | 23.03967  | 100.00000 | 22.99596     |                |                   |            | 0.00          | 0                | 0.00          |
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 | 21.04866  | 100.00000 | 20.99766     |                |                   |            | 0.00          | 0                | 0.00          |
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 | 19.15664  | 100.00000 | 19.11024     |                |                   |            | 0.00          | 0                | 0.00          |
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 | 11.82509  | 100.00000 | 11.79644     |                |                   |            | 0.00          | 0                | 0.00          |
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 | 11.82509  | 100.00000 | 11.79644     |                |                   |            | 0.00          | 0                | 0.00          |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 | 14.29710  | 100.00000 | 14.26246     |                |                   |            | 0.00          | 0                | 0.00          |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.38819  | 100.00000 | 12.35818     |                |                   |            | 0.00          | 0                | 0.00          |
| BCJ03            | On 17/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.57055    |                |                   |            | 0.00          | 0                | 0.00          |
| BCJ04            | On 21/04/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.52644    |                |                   |            | 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  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BCJ05            | On 07/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.75606      |                   |            | 0.00          | 0                | 0.00           |
| BCJ06            | On 07/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.80053      |                   |            | 0.00          | 0                | 0.00           |
| BCP3U            | On 30/06/2019 | Spot Bond  |     | 100.00000 | 8.06249   |           | 100.00000    | 8.04274        |                   |            | 0.00          | 0                | 0.00           |
| BCP4U            | On 30/06/2019 | Spot Bond  |     | 100.00000 | 8.06249   |           | 100.00000    | 8.04274        |                   |            | 0.00          | 0                | 0.00           |
| BCP86U           | On 19/11/2014 | Spot Bond  |     | 100.00000 | 99.72678  |           | 100.00000    | 99.45504       |                   |            | 0.00          | 0                | 0.00           |
| BCP87U           | On 05/12/2014 | Spot Bond  |     | 100.00000 | 95.54974  |           | 100.00000    | 95.30026       |                   |            | 0.00          | 0                | 0.00           |
| BCP88U           | On 23/01/2015 | Spot Bond  |     | 100.00000 | 84.68677  |           | 100.00000    | 84.49074       |                   |            | 0.00          | 0                | 0.00           |
| BD0202           | On 31/12/2018 | Spot Bond  |     | 2.02000   | 104.65567 |           | 2.02000      | 181.50893      |                   |            | 0.00          | 0                | 0.00           |
| BD0205           | On 28/04/2028 | Spot Bond  |     | 7.86000   | 99.37726  |           | 7.86000      | 159.24851      |                   |            | 0.00          | 0                | 0.00           |
| BD0206           | On 02/03/2028 | Spot Bond  |     | 7.86000   | 100.69008 |           | 7.86000      | 159.54552      |                   |            | 0.00          | 0                | 0.00           |
| BD0302           | On 18/04/2028 | Spot Bond  |     | 8.24500   | 99.67679  |           | 8.24500      | 99.65468       |                   |            | 0.00          | 0                | 0.00           |
| BD311E           | On 07/12/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.57008      |                   |            | 0.00          | 0                | 0.00           |
| BEER02           | On 28/03/2018 | Spot Bond  |     | 7.50000   | 99.89500  |           | 7.50000      | 99.87469       |                   |            | 0.00          | 0                | 100,000,000.00 |
| BG22A1           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.49556      |                   |            | 0.00          | 0                | 0.00           |
| BG22A2           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.55932      |                   |            | 0.00          | 0                | 0.00           |
| BG22A3           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.57026      |                   |            | 0.00          | 0                | 0.00           |
| BG22B1           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.60673      |                   |            | 0.00          | 0                | 0.00           |
| BG22C1           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64316      |                   |            | 0.00          | 0                | 0.00           |
| BG22D1           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.74475      |                   |            | 0.00          | 0                | 0.00           |
| BG22YU           | On 21/07/2016 | Spot Bond  |     | 100.00000 | 22.44524  |           | 100.00000    | 22.39087       |                   |            | 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      | 100.37347      |                   |            | 0.00          | 0                | 0.00           |
| BG32A3           | On 30/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.38074      |                   |            | 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     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| BG32A4           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.38316      |                   |            | 0.00                   | 0                | 0.00              |
| BG32B            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.41221      |                   |            | 0.00                   | 0                | 0.00              |
| BG32C            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.45088      |                   |            | 0.00                   | 0                | 0.00              |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 21.96059  |           | 100.00000    | 21.90739       |                   |            | 0.00                   | 0                | 0.00              |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 21.96059  |           | 100.00000    | 21.90739       |                   |            | 0.00                   | 0                | 0.00              |
| BG42A1           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.26765      |                   |            | 0.00                   | 0                | 0.00              |
| BG42A2           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.36204      |                   |            | 0.00                   | 0                | 0.00              |
| BG42A3           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.38778      |                   |            | 0.00                   | 0                | 0.00              |
| BG42A4           | On 15/03/2017 | Spot Bond  | 7.90000   |       | 103.41303 |           | 7.90000      | 103.39090      |                   |            | 0.00                   | 0                | 0.00              |
| BG42B            | On 15/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.46497      |                   |            | 0.00                   | 0                | 0.00              |
| BG42C            | On 15/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.60202      |                   |            | 0.00                   | 0                | 0.00              |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 |       | 15.70241  |           | 100.00000    | 15.66396       |                   |            | 0.00                   | 0                | 0.00              |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 |       | 15.70241  |           | 100.00000    | 15.66396       |                   |            | 0.00                   | 0                | 0.00              |
| BGL01            | On 19/11/2024 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00                   | 0                | 37,000,000,000.00 |
| BGL02            | On 19/11/2024 | Spot Bond  | 10.84000  |       | 99.96910  |           | 10.84000     | 0.00000        |                   |            | 112,736,000,000,000.00 | 10,400,000,000   | 13,000,000,000.00 |
| BID04            | On 23/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.73403       |                   |            | 0.00                   | 0                | 50,000,000.00     |
| BID05            | On 26/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.98393      |                   |            | 0.00                   | 0                | 0.00              |
| BID06            | On 30/06/2019 | Spot Bond  | 8.21000   |       | 69.02637  |           | 8.21000      | 105.80902      |                   |            | 39,903,884,000,000.00  | 4,860,400,000    | 4,630,200,000.00  |
| BIDC41           | On 06/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.47185       |                   |            | 0.00                   | 0                | 0.00              |
| BIDC42           | On 14/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.57194       |                   |            | 0.00                   | 0                | 0.00              |
| BIDC43           | On 15/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 96.91154       |                   |            | 0.00                   | 0                | 0.00              |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.93241       |                   |            | 0.00                   | 0                | 0.00              |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.92087       |                   |            | 0.00                   | 0                | 0.00              |
| BLG1B            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.50816      |                   |            | 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  |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BLG1C            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.58296      |                   |            | 0.00          | 0                | 0.00           |
| BLG1D            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.71890      |                   |            | 0.00          | 0                | 0.00           |
| BLG1E            |        | On 21/11/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 102.28493      |                   |            | 0.00          | 0                | 0.00           |
| BLG1F            |        | On 21/11/2032 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.85169       |                   |            | 0.00          | 0                | 0.00           |
| BSR11U           |        | On 19/06/2015 | Spot Bond | 100.00000 | 63.45195  | 100.00000    | 63.29655       |                   |            | 0.00          | 0                | 0.00           |
| BSR12            |        | On 25/01/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.50264      |                   |            | 0.00          | 0                | 0.00           |
| BSR13            |        | On 26/07/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.51687      |                   |            | 0.00          | 0                | 0.00           |
| BTC002           |        | On 17/03/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 97.68322       |                   |            | 0.00          | 0                | 0.00           |
| BTC003           |        | On 01/12/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.67514       |                   |            | 0.00          | 0                | 0.00           |
| BTC004           |        | On 19/01/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 97.33124       |                   |            | 0.00          | 0                | 0.00           |
| BTC005           |        | On 20/10/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 93.46289       |                   |            | 0.00          | 0                | 0.00           |
| BTC006           |        | On 22/01/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 98.77954       |                   |            | 0.00          | 0                | 0.00           |
| BTC007           |        | On 28/01/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 98.67663       |                   |            | 0.00          | 0                | 0.00           |
| BTC008           |        | On 02/02/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 98.59118       |                   |            | 0.00          | 0                | 0.00           |
| BUS01U           |        | On 30/09/2016 | Spot Bond | 100.00000 | 27.84569  | 100.00000    | 27.77823       |                   |            | 0.00          | 0                | 0.00           |
| BWZJ17           |        | On 17/03/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.17420      |                   |            | 0.00          | 0                | 0.00           |
| BWZJ18           |        | On 19/11/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.95954       |                   |            | 0.00          | 0                | 0.00           |
| CBL08            |        | On 02/11/2016 | Spot Bond | 9.05000   | 109.48067 | 9.05000      | 109.45391      |                   |            | 0.00          | 0                | 0.00           |
| CBL09            |        | On 29/01/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 106.03431      |                   |            | 0.00          | 0                | 0.00           |
| CBL11            |        | On 06/05/2016 | Spot Bond | 8.95000   | 102.45589 | 8.95000      | 102.43111      |                   |            | 0.00          | 0                | 620,000,000.00 |
| CBL12            |        | On 06/09/2018 | Spot Bond | 12.10000  | 99.92240  | 12.10000     | 99.88998       |                   |            | 0.00          | 0                | 0.00           |
| CBL13            |        | On 01/02/2019 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.40285      |                   |            | 0.00          | 0                | 0.00           |
| CBL14            |        | On 01/02/2019 | Spot Bond | 11.06000  | 104.99609 | 11.06000     | 104.96537      |                   |            | 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  |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CBL15            | On 18/05/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.04280      |                   |            | 0.00          | 0                | 642,500,000.00 |
| CBL16            | On 18/05/2017 | Spot Bond  | 8.94000  |       | 101.09841 |           | 8.94000      | 101.07439      |                   |            | 0.00          | 0                | 0.00           |
| CBL17            | On 23/08/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.96447      |                   |            | 0.00          | 0                | 0.00           |
| CBL18            | On 23/08/2019 | Spot Bond  | 11.50000 |       | 100.99624 |           | 11.50000     | 100.96556      |                   |            | 0.00          | 0                | 100,000,000.00 |
| CBL19            | On 02/11/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.93431      |                   |            | 0.00          | 0                | 0.00           |
| CBL20            | On 14/12/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.83969      |                   |            | 0.00          | 0                | 0.00           |
| CBL21            | On 06/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.22587      |                   |            | 0.00          | 0                | 0.00           |
| CBL22            | On 06/05/2020 | Spot Bond  | 9.82500  |       | 94.77247  |           | 9.82500      | 94.74736       |                   |            | 0.00          | 0                | 0.00           |
| CCT01            | On 23/06/2023 | Spot Bond  | 9.71000  |       | 121.47649 |           | 9.71000      | 121.44503      |                   |            | 0.00          | 0                | 0.00           |
| CCT02            | On 12/06/2024 | Spot Bond  | 9.99000  |       | 114.89401 |           | 9.99000      | 114.86342      |                   |            | 0.00          | 0                | 0.00           |
| CCT03            | On 15/03/2025 | Spot Bond  | 8.87000  |       | 117.22357 |           | 8.87000      | 117.19548      |                   |            | 0.00          | 0                | 0.00           |
| CGR10            | On 08/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.19923      |                   |            | 0.00          | 0                | 0.00           |
| CGR11            | On 28/03/2016 | Spot Bond  | 11.25000 |       | 102.64732 |           | 11.25000     | 102.61628      |                   |            | 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      | 103.09534      |                   |            | 0.00          | 0                | 0.00           |
| CGR14            | On 13/02/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.14494      |                   |            | 0.00          | 0                | 0.00           |
| CGR15            | On 22/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.20726      |                   |            | 0.00          | 0                | 0.00           |
| CGR16            | On 22/09/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.29701      |                   |            | 0.00          | 0                | 0.00           |
| CGR17            | On 24/10/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.64105      |                   |            | 0.00          | 0                | 0.00           |
| CGR8             | On 22/07/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.13540      |                   |            | 0.00          | 0                | 0.00           |
| CIG02            | On 30/08/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.87760      |                   |            | 0.00          | 0                | 0.00           |
| CIG03            | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.17926      |                   |            | 0.00          | 0                | 0.00           |
| CIG04            | On 30/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.22448      |                   |            | 0.00          | 0                | 0.00           |
| CIG05            | On 30/06/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.27659      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN126           | On 20/08/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 99.89452     |                | 0.00              |            | 0             | 0.00             |               |
| CLN130           | On 20/08/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 99.89563     |                | 0.00              |            | 0             | 0.00             |               |
| CLN134           | On 20/08/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 99.88979     |                | 0.00              |            | 0             | 0.00             |               |
| CLN159           | On 14/02/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.06597    |                | 0.00              |            | 0             | 0.00             |               |
| CLN170           | On 20/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.28944    |                | 0.00              |            | 0             | 0.00             |               |
| CLN179           | On 20/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 102.03139    |                | 0.00              |            | 0             | 0.00             |               |
| CLN184           | On 01/07/2021 | Spot Bond  | 10.11000 |       | 103.82342 | 10.11000  | 103.79560    |                | 0.00              |            | 0             | 0.00             |               |
| CLN186           | On 06/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.88839    |                | 0.00              |            | 0             | 0.00             |               |
| CLN191           | On 23/08/2016 | Spot Bond  | 2.76000  |       | 121.39087 | 2.76000   | 121.36722    |                | 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  |       | 118.50233 | 3.14000   | 121.29530    |                | 0.00              |            | 0             | 0.00             |               |
| CLN194           | On 31/08/2016 | Spot Bond  | 8.25000  |       | 101.77993 | 8.25000   | 101.75720    |                | 0.00              |            | 0             | 0.00             |               |
| CLN198           | On 13/09/2021 | Spot Bond  | 2.81000  |       | 128.89510 | 2.81000   | 123.02197    |                | 0.00              |            | 0             | 0.00             |               |
| CLN199           | On 13/09/2016 | Spot Bond  | 2.40000  |       | 126.48384 | 2.40000   | 120.72195    |                | 0.00              |            | 0             | 0.00             |               |
| CLN200           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.79719    |                | 0.00              |            | 0             | 0.00             |               |
| CLN215           | On 17/10/2016 | Spot Bond  | 8.31000  |       | 101.10083 | 8.31000   | 101.07822    |                | 0.00              |            | 0             | 0.00             |               |
| CLN219           | On 20/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.48889    |                | 0.00              |            | 0             | 0.00             |               |
| CLN220           | On 20/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.61038    |                | 0.00              |            | 0             | 0.00             |               |
| CLN221           | On 20/10/2016 | Spot Bond  | 8.36000  |       | 101.17308 | 8.36000   | 101.15032    |                | 0.00              |            | 0             | 0.00             |               |
| CLN222           | On 20/10/2016 | Spot Bond  | 8.36000  |       | 101.17308 | 8.36000   | 101.15032    |                | 0.00              |            | 0             | 0.00             |               |
| CLN225           | On 09/12/2016 | Spot Bond  | 8.41000  |       | 104.33335 | 8.41000   | 104.30987    |                | 0.00              |            | 0             | 0.00             |               |
| CLN226           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.31989    |                | 0.00              |            | 0             | 0.00             |               |
| CLN227           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.45075    |                | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN230           | On 17/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.70815    |                | 0.00              |            | 0             | 0.00             |               |
| CLN231           | On 17/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.70815    |                | 0.00              |            | 0             | 0.00             |               |
| CLN237           | On 14/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.05746    |                | 0.00              |            | 0             | 0.00             |               |
| CLN239           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.33754    |                | 0.00              |            | 0             | 0.00             |               |
| CLN240           | On 24/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.86353     |                | 0.00              |            | 0             | 0.00             |               |
| CLN241           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.85458     |                | 0.00              |            | 0             | 0.00             |               |
| CLN242           | On 24/02/2019 | Spot Bond  | 9.35000   | 102.15848 | 9.35000   | 102.13312    |                | 0.00              |            | 0             | 0.00             |               |
| CLN243           | On 24/02/2019 | Spot Bond  | 9.35000   | 102.15848 | 9.35000   | 102.13312    |                | 0.00              |            | 0             | 0.00             |               |
| CLN244           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.84377     |                | 0.00              |            | 0             | 0.00             |               |
| CLN245           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.84334     |                | 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   | 101.41779    |                | 0.00              |            | 0             | 0.00             |               |
| CLN250           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.24088    |                | 0.00              |            | 0             | 0.00             |               |
| CLN251           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.30688    |                | 0.00              |            | 0             | 0.00             |               |
| CLN252           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.31036    |                | 0.00              |            | 0             | 0.00             |               |
| CLN253           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.24088    |                | 0.00              |            | 0             | 0.00             |               |
| CLN254           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.24088    |                | 0.00              |            | 0             | 0.00             |               |
| CLN255           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.29401    |                | 0.00              |            | 0             | 0.00             |               |
| CLN256           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.10239    |                | 0.00              |            | 0             | 0.00             |               |
| CLN257           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.69563    |                | 0.00              |            | 0             | 0.00             |               |
| CLN258           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.20975    |                | 0.00              |            | 0             | 0.00             |               |
| CLN259           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.20975    |                | 0.00              |            | 0             | 0.00             |               |
| CLN260           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.20975    |                | 0.00              |            | 0             | 0.00             |               |
| CLN261           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.59569    |                | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN262           | On 26/03/2019 | Spot Bond  |     | 8.83000 | 104.30283 |           | 8.83000      | 104.27794      |                   |            | 0.00          | 0                | 0.00          |
| CLN268           | On 30/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.16693      |                   |            | 0.00          | 0                | 0.00          |
| CLN269           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.49494      |                   |            | 0.00          | 0                | 0.00          |
| CLN272           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.49449      |                   |            | 0.00          | 0                | 0.00          |
| CLN273           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.48786      |                   |            | 0.00          | 0                | 0.00          |
| CLN274           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.65247      |                   |            | 0.00          | 0                | 0.00          |
| CLN275           | On 22/05/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.86242       |                   |            | 0.00          | 0                | 0.00          |
| CLN277           | On 25/05/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.81165       |                   |            | 0.00          | 0                | 0.00          |
| CLN278           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.83525      |                   |            | 0.00          | 0                | 0.00          |
| CLN279           | On 20/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 103.37611      |                   |            | 0.00          | 0                | 0.00          |
| CLN280           | On 07/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.57314      |                   |            | 0.00          | 0                | 0.00          |
| CLN281           | On 21/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.39860      |                   |            | 0.00          | 0                | 0.00          |
| CLN282           | On 27/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.18954      |                   |            | 0.00          | 0                | 0.00          |
| CLN283           | On 20/09/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.07605      |                   |            | 0.00          | 0                | 0.00          |
| CLN288           | On 10/08/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.53955      |                   |            | 0.00          | 0                | 0.00          |
| CLN289           | On 30/08/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.19181      |                   |            | 0.00          | 0                | 0.00          |
| CLN290           | On 26/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.53334      |                   |            | 0.00          | 0                | 0.00          |
| CLN291           | On 26/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.30442      |                   |            | 0.00          | 0                | 0.00          |
| CLN292           | On 26/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 103.72826      |                   |            | 0.00          | 0                | 0.00          |
| CLN293           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.19227      |                   |            | 0.00          | 0                | 0.00          |
| CLN294           | On 26/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.29032      |                   |            | 0.00          | 0                | 0.00          |
| CLN295           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.07265      |                   |            | 0.00          | 0                | 0.00          |
| CLN296           | On 20/12/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.40664      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN297           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.19234      |                   |            | 0.00          | 0                | 0.00          |
| CLN298           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.19234      |                   |            | 0.00          | 0                | 0.00          |
| CLN299           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.05718      |                   |            | 0.00          | 0                | 0.00          |
| 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      | 102.72558      |                   |            | 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      | 99.95174       |                   |            | 0.00          | 0                | 0.00          |
| CLN314           | On 14/11/2022 | Spot Bond  | 10.46000  | 96.78497  |           | 10.46000     | 95.17563       |                   |            | 0.00          | 0                | 0.00          |
| CLN315           | On 20/03/2023 | Spot Bond  | 10.98000  | 96.17970  |           | 10.98000     | 96.66726       |                   |            | 0.00          | 0                | 0.00          |
| CLN316           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.01113      |                   |            | 0.00          | 0                | 0.00          |
| CLN317           | On 20/03/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28453      |                   |            | 0.00          | 0                | 0.00          |
| CLN318           | On 14/11/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95283       |                   |            | 0.00          | 0                | 0.00          |
| CLN319           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.41010      |                   |            | 0.00          | 0                | 0.00          |
| CLN320           | On 30/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.28239      |                   |            | 0.00          | 0                | 0.00          |
| CLN321           | On 30/04/2018 | Spot Bond  | 8.80500   | 102.41299 |           | 8.80500      | 100.40547      |                   |            | 0.00          | 0                | 0.00          |
| CLN322           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13098      |                   |            | 0.00          | 0                | 0.00          |
| CLN323           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.41413      |                   |            | 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      | 101.18175      |                   |            | 0.00          | 0                | 0.00          |
| CLN326           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.20232      |                   |            | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN327           | On 20/06/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.28179      |                   |            | 0.00          | 0                | 0.00          |
| CLN328           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.35039      |                   |            | 0.00          | 0                | 0.00          |
| CLN329           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.71169       |                   |            | 0.00          | 0                | 0.00          |
| CLN330           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.86716      |                   |            | 0.00          | 0                | 0.00          |
| CLN331           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 79.05666       |                   |            | 0.00          | 0                | 0.00          |
| CLN332           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.47212      |                   |            | 0.00          | 0                | 0.00          |
| CLN335           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.01113      |                   |            | 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      | 100.33037      |                   |            | 0.00          | 0                | 0.00          |
| CLN340           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.48277      |                   |            | 0.00          | 0                | 0.00          |
| CLN341           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.01689      |                   |            | 0.00          | 0                | 0.00          |
| CLN342           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.85578      |                   |            | 0.00          | 0                | 0.00          |
| CLN343           | On 20/12/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.53272      |                   |            | 0.00          | 0                | 0.00          |
| CLN344           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.18283      |                   |            | 0.00          | 0                | 0.00          |
| CLN345           | On 20/12/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.24343      |                   |            | 0.00          | 0                | 0.00          |
| CLN346           | On 28/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.32719      |                   |            | 0.00          | 0                | 0.00          |
| CLN347           | On 10/02/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15103      |                   |            | 0.00          | 0                | 0.00          |
| CLN349           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.98809      |                   |            | 0.00          | 0                | 0.00          |
| CLN350           | On 28/10/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.42100      |                   |            | 0.00          | 0                | 0.00          |
| CLN353           | On 28/05/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.59146      |                   |            | 0.00          | 0                | 0.00          |
| CLN354           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.64039      |                   |            | 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          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN358           | On 30/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.27308      |                   |            | 0.00          | 0                | 0.00          |
| CLN359           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.39607      |                   |            | 0.00          | 0                | 0.00          |
| CLN360           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.03207      |                   |            | 0.00          | 0                | 0.00          |
| CLN361           | On 20/03/2024 | Spot Bond  | 10.55000  | 101.13299 |           | 10.55000     | 101.51664      |                   |            | 0.00          | 0                | 0.00          |
| CLN362           | On 20/03/2024 | Spot Bond  | 9.64000   | 106.63991 |           | 9.64000      | 107.04581      |                   |            | 0.00          | 0                | 0.00          |
| CLN363           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11334      |                   |            | 0.00          | 0                | 0.00          |
| CLN364           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14434      |                   |            | 0.00          | 0                | 0.00          |
| CLN365           | On 20/03/2024 | Spot Bond  | 11.78000  | 108.07026 |           | 11.78000     | 108.55688      |                   |            | 0.00          | 0                | 0.00          |
| CLN366           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15794      |                   |            | 0.00          | 0                | 0.00          |
| CLN367           | On 06/08/2023 | Spot Bond  | 11.81000  | 108.42137 |           | 11.81000     | 108.21872      |                   |            | 0.00          | 0                | 0.00          |
| CLN368           | On 26/07/2022 | Spot Bond  | 10.24000  | 107.88171 |           | 10.24000     | 107.70620      |                   |            | 0.00          | 0                | 0.00          |
| CLN369           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15794      |                   |            | 0.00          | 0                | 0.00          |
| CLN370           | On 26/07/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.36389      |                   |            | 0.00          | 0                | 0.00          |
| CLN371           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36390      |                   |            | 0.00          | 0                | 0.00          |
| CLN372           | On 20/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25850      |                   |            | 0.00          | 0                | 0.00          |
| CLN373           | On 20/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28179      |                   |            | 0.00          | 0                | 0.00          |
| CLN374           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13098      |                   |            | 0.00          | 0                | 0.00          |
| CLN375           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.05373      |                   |            | 0.00          | 0                | 0.00          |
| CLN376           | On 20/03/2021 | Spot Bond  | 9.12500   | 105.15962 |           | 9.12500      | 105.00421      |                   |            | 0.00          | 0                | 0.00          |
| CLN377           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.38772      |                   |            | 0.00          | 0                | 0.00          |
| CLN378           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24755      |                   |            | 0.00          | 0                | 0.00          |
| CLN379           | On 20/03/2024 | Spot Bond  | 10.55000  | 101.68977 |           | 10.55000     | 101.66090      |                   |            | 0.00          | 0                | 0.00          |
| CLN380           | On 20/09/2024 | Spot Bond  | 11.00000  | 101.76057 |           | 11.00000     | 98.99247       |                   |            | 0.00          | 0                | 0.00          |
| CLN381           | On 21/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54477      |                   |            | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN382           | On 20/03/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.26809      |                   |            | 0.00          | 0                | 0.00          |
| CLN383           | On 22/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.54182      |                   |            | 0.00          | 0                | 0.00          |
| CLN384           | On 20/09/2024 | Spot Bond  |     | 11.57000 | 104.61424 |           | 11.57000     | 104.41939      |                   |            | 0.00          | 0                | 0.00          |
| CLN385           | On 20/09/2024 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.38851      |                   |            | 0.00          | 0                | 0.00          |
| CLN386           | On 20/03/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.13098      |                   |            | 0.00          | 0                | 0.00          |
| CLN387           | On 26/01/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 92.02323       |                   |            | 0.00          | 0                | 0.00          |
| CLN388           | On 20/09/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.20643      |                   |            | 0.00          | 0                | 0.00          |
| CLN389           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.14788      |                   |            | 0.00          | 0                | 48,939,000.00 |
| CLN390           | On 01/10/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.70046      |                   |            | 0.00          | 0                | 0.00          |
| CLN391           | On 20/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.52281      |                   |            | 0.00          | 0                | 0.00          |
| CLN392           | On 20/03/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.39437      |                   |            | 0.00          | 0                | 0.00          |
| CLN393           | On 20/12/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 87.68155       |                   |            | 0.00          | 0                | 0.00          |
| CLN394           | On 20/09/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.41740      |                   |            | 0.00          | 0                | 0.00          |
| CLN42            | On 18/04/2028 | Spot Bond  |     | 7.01000  | 39.68190  |           | 7.01000      | 40.25564       |                   |            | 0.00          | 0                | 0.00          |
| CLN55            | On 18/04/2028 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 167.84089      |                   |            | 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  |     | 8.24500  | 99.67679  |           | 8.24500      | 142.97855      |                   |            | 0.00          | 0                | 0.00          |
| CLN88            | On 28/04/2028 | Spot Bond  |     | 7.86000  | 36.16763  |           | 7.86000      | 159.24851      |                   |            | 0.00          | 0                | 0.00          |
| CLN89            | On 02/03/2028 | Spot Bond  |     | 7.86000  | 36.59752  |           | 7.86000      | 159.54552      |                   |            | 0.00          | 0                | 0.00          |
| CLNF01           | On 20/10/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 93.54792       |                   |            | 0.00          | 0                | 0.00          |
| CLNF02           | On 20/10/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 93.49275       |                   |            | 0.00          | 0                | 0.00          |
| CLNF03           | On 10/10/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.87500      |                   |            | 0.00          | 0                | 0.00          |
| CLNF04           | On 10/10/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.87500      |                   |            | 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     |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|-------------------|
| CLNF05           | On 20/09/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.33508      |                   |                      | 0.00          | 0                | 0.00              |
| CLNF06           | On 20/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.24985      |                   |                      | 0.00          | 0                | 0.00              |
| CLNF07           | On 20/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.26665      |                   |                      | 0.00          | 0                | 0.00              |
| CLNF08           | On 10/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.74837      |                   |                      | 0.00          | 0                | 0.00              |
| CLNF09           | On 20/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.15156      |                   |                      | 0.00          | 0                | 0.00              |
| CLNF10           | On 24/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.41010      |                   |                      | 0.00          | 0                | 0.00              |
| CLNF11           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.04993      |                   |                      | 0.00          | 0                | 0.00              |
| CLNF12           | On 20/06/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.10351      |                   |                      | 0.00          | 0                | 0.00              |
| CLNF13           | On 20/06/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.09665      |                   |                      | 0.00          | 0                | 0.00              |
| CLNF14           | On 20/09/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.10351      |                   |                      | 0.00          | 0                | 0.00              |
| COH001           | On 26/11/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.79317       |                   |                      | 0.00          | 0                | 0.00              |
| COH002           | On 15/04/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.78690      |                   |                      | 0.00          | 0                | 0.00              |
| COJ02            | On 15/09/2016 | Spot Bond  |     | 8.87000  | 107.07378 |           | 8.87000      | 105.43599      |                   |                      | 0.00          | 0                | 0.00              |
| COJ04            | On 05/06/2018 | Spot Bond  |     | 8.30000  | 106.18726 |           | 8.30000      | 106.16366      |                   | 4,161,620,000,000.00 |               | 501,400,000      | 1,000,700,000.00  |
| COJ05            | On 05/06/2023 | Spot Bond  |     | 9.76500  | 119.44823 |           | 9.76500      | 119.41712      |                   |                      | 0.00          | 0                | 20,000,000,000.00 |
| COJ06            | On 09/12/2015 | Spot Bond  |     | 8.06500  | 107.51083 |           | 8.06500      | 107.48761      |                   |                      | 0.00          | 0                | 0.00              |
| COJ07            | On 23/03/2021 | Spot Bond  |     | 9.33500  | 108.44462 |           | 9.33500      | 108.41729      |                   |                      | 0.00          | 0                | 0.00              |
| COJG01           | On 09/06/2024 | Spot Bond  |     | 9.42000  | 109.21458 |           | 9.42000      | 109.18712      |                   |                      | 0.00          | 0                | 0.00              |
| COT01            | On 03/04/2023 | Spot Bond  |     | 9.77000  | 97.41464  |           | 9.77000      | 97.38912       |                   |                      | 0.00          | 0                | 0.00              |
| COT02            | On 03/04/2028 | Spot Bond  |     | 10.59000 | 98.50800  |           | 10.59000     | 98.48007       |                   |                      | 0.00          | 0                | 0.00              |
| COT03            | On 05/06/2028 | Spot Bond  |     | 10.59000 | 96.24669  |           | 10.59000     | 96.21956       |                   |                      | 0.00          | 0                | 0.00              |
| CPL002           | On 29/11/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.71014      |                   |                      | 0.00          | 0                | 0.00              |
| CPL003           | On 28/02/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.75222      |                   |                      | 0.00          | 0                | 0.00              |
| CPL005           | On 01/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.63568      |                   |                      | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CPL007           | On 01/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.62931      |                   |            | 0.00          | 0                | 0.00          |
| CPL021           | On 25/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.84550       |                   |            | 0.00          | 0                | 0.00          |
| CPL022           | On 23/09/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.16939      |                   |            | 0.00          | 0                | 0.00          |
| CPL023           | On 23/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.48904      |                   |            | 0.00          | 0                | 0.00          |
| CPV01            | On 30/06/2029 | Spot Bond  | 11.10000  |       | 100.24649 |           | 11.10000     | 103.42715      |                   |            | 0.00          | 0                | 0.00          |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 13.22283  |           | 100.00000    | 13.19045       |                   |            | 0.00          | 0                | 0.00          |
| DEN39U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 4.54923   |           | 100.00000    | 4.53488        |                   |            | 0.00          | 0                | 0.00          |
| DEN40U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 13.45528  |           | 100.00000    | 13.41281       |                   |            | 0.00          | 0                | 0.00          |
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.43486      |                   |            | 0.00          | 0                | 0.00          |
| DENG44           | On 29/09/2017 | Spot Bond  | 7.62500   |       | 99.89891  |           | 7.62500      | 98.98012       |                   |            | 0.00          | 0                | 0.00          |
| DENG52           | On 21/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.84387       |                   |            | 0.00          | 0                | 0.00          |
| DENG53           | On 25/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.38445      |                   |            | 0.00          | 0                | 0.00          |
| DENG54           | On 03/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.22959      |                   |            | 0.00          | 0                | 0.00          |
| DLT01U           | On 28/11/2014 | Spot Bond  | 100.00000 |       | 97.33333  |           | 100.00000    | 100.41141      |                   |            | 0.00          | 0                | 0.00          |
| DLT02U           | On 06/11/2015 | Spot Bond  | 100.00000 |       | 47.32139  |           | 100.00000    | 46.96620       |                   |            | 0.00          | 0                | 0.00          |
| DLTB02           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.45348      |                   |            | 0.00          | 0                | 0.00          |
| DLTB03           | On 09/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.87448      |                   |            | 0.00          | 0                | 0.00          |
| DLTC04           | On 28/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.96873      |                   |            | 0.00          | 0                | 0.00          |
| DLTC06           | On 13/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.27408      |                   |            | 0.00          | 0                | 0.00          |
| DLTC07           | On 04/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.89239      |                   |            | 0.00          | 0                | 0.00          |
| DOL002           | On 15/07/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.88181       |                   |            | 0.00          | 0                | 0.00          |
| DOL003           | On 20/09/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.48005      |                   |            | 0.00          | 0                | 0.00          |
| DOL004           | On 24/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.84157      |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| DOL006           | On 22/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.66407      |                   |            | 0.00                     | 0                | 0.00              |
| DOL007           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28863      |                   |            | 0.00                     | 0                | 0.00              |
| DRD04            | On 03/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36569      |                   |            | 0.00                     | 0                | 0.00              |
| DV2021           | On 18/06/2021 | Spot Bond  | 8.32500   | 107.28008 |           | 8.32500      | 107.25618      |                   |            | 0.00                     | 0                | 0.00              |
| DV21             | On 15/06/2016 | Spot Bond  | 7.16000   | 110.39128 |           | 7.16000      | 110.37007      |                   |            | 0.00                     | 0                | 0.00              |
| DV22             | On 07/02/2020 | Spot Bond  | 8.12500   | 108.16886 |           | 8.12500      | 108.14545      |                   |            | 406,250,000,000.00       | 50,000,000       | 1,500,000,000.00  |
| DV23             | On 27/02/2023 | Spot Bond  | 8.82000   | 109.05726 |           | 8.82000      | 109.03169      |                   |            | 6,603,139,746,000.00     | 748,655,300      | 1,445,255,300.00  |
| DV24             | On 18/02/2024 | Spot Bond  | 8.87000   | 107.49860 |           | 8.87000      | 107.47325      |                   |            | 1,153,100,000,000,000.00 | 30,000,000,000   | 65,000,000,000.00 |
| DV29             | On 18/02/2029 | Spot Bond  | 9.25500   | 109.11144 |           | 9.25500      | 109.08462      |                   |            | 0.00                     | 0                | 300,000,000.00    |
| DVC003           | On 09/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26909      |                   |            | 0.00                     | 0                | 0.00              |
| DVC004           | On 12/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.08948      |                   |            | 0.00                     | 0                | 0.00              |
| DVC005           | On 23/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.92013      |                   |            | 0.00                     | 0                | 0.00              |
| DVC006           | On 29/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.81007      |                   |            | 0.00                     | 0                | 0.00              |
| DVC007           | On 15/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.07207      |                   |            | 0.00                     | 0                | 0.00              |
| DVF16            | On 19/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.09503      |                   |            | 0.00                     | 0                | 0.00              |
| DVF17            | On 18/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15123      |                   |            | 0.00                     | 0                | 0.00              |
| DVF18            | On 30/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.96428      |                   |            | 0.00                     | 0                | 0.00              |
| E170             | On 01/08/2020 | Spot Bond  | 7.61000   | 130.81660 |           | 7.61000      | 130.79005      |                   |            | 0.00                     | 0                | 2,000,000,000.00  |
| EDC01            | On 04/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 92.61425       |                   |            | 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   | 102.87556 |           | 0.20000      | 136.76883      |                   |            | 0.00                     | 0                | 1,200,000,000.00  |
| EL28             | On 02/05/2028 | Spot Bond  | 2.04000   | 123.49635 |           | 2.04000      | 123.47456      |                   |            | 0.00                     | 0                | 2,500,000,000.00  |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| EL29             | On 19/11/2029 | Spot Bond  | 2.05000   | 110.97820 |           | 2.05000      | 110.95871      |                   |            | 0.00          | 0                | 2,500,000,000.00  |
| EL30             | On 29/07/2030 | Spot Bond  | 2.03000   | 112.38982 |           | 2.03000      | 112.37014      |                   |            | 0.00          | 0                | 11,450,000,000.00 |
| EL31             | On 02/06/2031 | Spot Bond  | 2.18000   | 103.10087 |           | 2.18000      | 103.08235      |                   |            | 0.00          | 0                | 25,000,000,000.00 |
| EMM01            | On 28/07/2020 | Spot Bond  | 9.22500   | 109.02548 |           | 9.22500      | 108.99876      |                   |            | 0.00          | 0                | 0.00              |
| EMM02            | On 11/03/2021 | Spot Bond  | 9.07500   | 109.76063 |           | 9.07500      | 109.73372      |                   |            | 0.00          | 0                | 0.00              |
| EMM03            | On 04/05/2024 | Spot Bond  | 9.64000   | 102.88819 |           | 9.64000      | 102.86143      |                   |            | 0.00          | 0                | 0.00              |
| EMM04            | On 16/05/2028 | Spot Bond  | 9.88000   | 94.70844  |           | 9.88000      | 96.71690       |                   |            | 0.00          | 0                | 0.00              |
| EMM05            | On 17/04/2029 | Spot Bond  | 10.03000  | 105.74293 |           | 10.03000     | 103.76217      |                   |            | 0.00          | 0                | 4,333,332,900.00  |
| EPF001           | On 19/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.01627      |                   |            | 0.00          | 0                | 0.00              |
| EPF002           | On 28/05/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.60035      |                   |            | 0.00          | 0                | 0.00              |
| EPF003           | On 12/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.35363      |                   |            | 0.00          | 0                | 0.00              |
| EPF004           | On 06/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.23020      |                   |            | 0.00          | 0                | 0.00              |
| EPF005           | On 06/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.22126      |                   |            | 0.00          | 0                | 0.00              |
| EPFC10           | On 19/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.54476      |                   |            | 0.00          | 0                | 0.00              |
| EPFC11           | On 19/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.87279       |                   |            | 0.00          | 0                | 0.00              |
| EPFC12           | On 05/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.20958      |                   |            | 0.00          | 0                | 0.00              |
| EQ209U           | On 11/06/2015 | Spot Bond  | 100.00000 | 63.59113  |           | 100.00000    | 63.39041       |                   |            | 0.00          | 0                | 0.00              |
| EQ211U           | On 14/11/2014 | Spot Bond  | 100.00000 | 98.91599  |           | 100.00000    | 99.18478       |                   |            | 0.00          | 0                | 0.00              |
| EQ212U           | On 12/02/2015 | Spot Bond  | 100.00000 | 86.69761  |           | 100.00000    | 86.50581       |                   |            | 0.00          | 0                | 0.00              |
| EQS01            | On 18/11/2014 | Spot Bond  | 3.00000   | 129.57219 |           | 3.00000      | 129.54596      |                   |            | 0.00          | 0                | 0.00              |
| EQS02            | On 01/07/2015 | Spot Bond  | 11.04500  | 105.97739 |           | 11.04500     | 105.94643      |                   |            | 0.00          | 0                | 0.00              |
| EQS04            | On 22/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.32747      |                   |            | 0.00          | 0                | 500,000,000.00    |
| EQS05            | On 25/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.27189       |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| EQS06            | On 09/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15331      |                   |            | 0.00                 | 0                | 0.00              |
| EQS07            | On 09/04/2018 | Spot Bond  | 9.48000   | 98.58883  |           | 9.48000      | 98.56375       |                   |            | 0.00                 | 0                | 0.00              |
| EQS08A           | On 04/10/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.93430      |                   |            | 0.00                 | 0                | 0.00              |
| EQS09            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.68307      |                   |            | 0.00                 | 0                | 0.00              |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 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      | 99.99978       |                   |            | 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      | 99.99972       |                   |            | 0.00                 | 0                | 0.00              |
| ERSA12           | On 17/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.36095      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90021       |                   |            | 0.00                 | 0                | 0.00              |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89611       |                   |            | 0.00                 | 0                | 0.00              |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90103       |                   |            | 0.00                 | 0                | 0.00              |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89762       |                   |            | 0.00                 | 0                | 0.00              |
| ERSA18           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.99998       |                   |            | 0.00                 | 0                | 0.00              |
| ERSA19           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.99999       |                   |            | 0.00                 | 0                | 0.00              |
| ES15             | On 30/08/2015 | Spot Bond  | 7.07000   | 102.19423 |           | 7.07000      | 102.17473      |                   |            | 0.00                 | 0                | 200,000,000.00    |
| ES18             | On 20/04/2018 | Spot Bond  | 7.44000   | 106.10423 |           | 7.44000      | 106.08294      |                   |            | 390,600,000.00       | 52,500           | 12,209,100,000.00 |
| ES23             | On 25/01/2023 | Spot Bond  | 8.20000   | 113.70897 |           | 8.20000      | 113.68414      |                   |            | 530,540,000.00       | 64,700           | 4,680,000,000.00  |
| ES26             | On 02/04/2026 | Spot Bond  | 8.57000   | 95.83208  |           | 8.57000      | 95.80999       |                   |            | 892,994,000.00       | 104,200          | 3,217,200,000.00  |
| ES33             | On 15/09/2033 | Spot Bond  | 9.40000   | 84.68034  |           | 9.33000      | 85.19550       |                   |            | 1,411,880,000.00     | 150,200          | 33,760,000,000.00 |
| ES42             | On 25/04/2042 | Spot Bond  | 9.41000   | 91.65478  |           | 9.41000      | 91.63163       |                   |            | 4,705,000,000,000.00 | 500,000,000      | 46,000,000,000.00 |
| EXX01            | On 19/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.96020       |                   |            | 0.00                 | 0                | 0.00              |
| EXX02            | On 19/05/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95876       |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FIFB01           | On 24/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.86044       |                   |            | 0.00          | 0                | 0.00             |
| FIFB02           | On 17/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.64597      |                   |            | 0.00          | 0                | 0.00             |
| FIFB03           | On 26/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.11382      |                   |            | 0.00          | 0                | 0.00             |
| FIFC11           | On 02/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.33427      |                   |            | 0.00          | 0                | 0.00             |
| FIFC12           | On 10/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.19753      |                   |            | 0.00          | 0                | 0.00             |
| FIFC13           | On 10/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.67814      |                   |            | 0.00          | 0                | 0.00             |
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 |       | 10.66747  |           | 100.00000    | 10.64163       |                   |            | 0.00          | 0                | 0.00             |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 |       | 10.38170  |           | 100.00000    | 10.35655       |                   |            | 0.00          | 0                | 0.00             |
| FR2A4A           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.32762      |                   |            | 0.00          | 0                | 0.00             |
| FR2A4B           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.87761       |                   |            | 0.00          | 0                | 0.00             |
| FR2A4C           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.48195      |                   |            | 0.00          | 0                | 0.00             |
| FR2A4D           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.58478      |                   |            | 0.00          | 0                | 0.00             |
| FRB05            | On 21/12/2018 | Spot Bond  | 9.00000   |       | 101.78986 |           | 9.00000      | 101.76538      |                   |            | 0.00          | 0                | 3,033,333,300.00 |
| FRB08            | On 10/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.28395      |                   |            | 0.00          | 0                | 0.00             |
| FRB09            | On 10/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.28388      |                   |            | 0.00          | 0                | 0.00             |
| FRB10            | On 25/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.46571      |                   |            | 0.00          | 0                | 0.00             |
| FRB11            | On 11/12/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 104.94068      |                   |            | 0.00          | 0                | 0.00             |
| FRB12            | On 02/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.74943      |                   |            | 0.00          | 0                | 0.00             |
| FRB13            | On 02/06/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.77847      |                   |            | 0.00          | 0                | 0.00             |
| FRB14            | On 02/06/2026 | Spot Bond  | 9.82500   |       | 105.80117 |           | 9.82500      | 105.41111      |                   |            | 0.00          | 0                | 0.00             |
| FRBC21           | On 21/12/2018 | Spot Bond  | 10.70000  |       | 109.11199 |           | 10.70000     | 109.08091      |                   |            | 0.00          | 0                | 0.00             |
| FRBC22           | On 21/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.41109      |                   |            | 0.00          | 0                | 25,000,000.00    |
| FRBI22           | On 31/01/2022 | Spot Bond  | 2.11000   |       | 132.41832 |           | 2.11000      | 133.28302      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRBI23           | On 07/12/2023 | Spot Bond  | 2.15000   | 129.88543 | 2.15000   | 280.31975    |                | 0.00              |            | 0             | 0.00             |               |
| FRBI25           | On 31/01/2025 | Spot Bond  | 2.38000   | 104.65811 | 2.38000   | 111.23025    |                | 0.00              |            | 0             | 2,100,000,000.00 |               |
| FRBI28           | On 31/03/2028 | Spot Bond  | 2.40000   | 102.62366 | 2.40000   | 161.38302    |                | 0.00              |            | 0             | 0.00             |               |
| FRBI33           | On 07/12/2033 | Spot Bond  | 2.24000   | 120.22610 | 2.24000   | 219.71111    |                | 0.00              |            | 0             | 0.00             |               |
| FRBN04           | On 15/09/2015 | Spot Bond  | 7.29500   | 107.23109 | 7.29500   | 107.20987    |                | 0.00              |            | 0             | 0.00             |               |
| FRBZ01           | On 30/11/2020 | Spot Bond  | 7.79000   | 63.60014  | 7.79000   | 62.95752     |                | 0.00              |            | 0             | 0.00             |               |
| FRBZ02           | On 28/10/2024 | Spot Bond  | 9.45200   | 40.73987  | 9.45200   | 39.82987     |                | 0.00              |            | 0             | 0.00             |               |
| FRBZ03           | On 10/12/2024 | Spot Bond  | 9.69000   | 39.43743  | 9.69000   | 39.82987     |                | 0.00              |            | 0             | 0.00             |               |
| FRC02U           | On 02/03/2015 | Spot Bond  | 100.00000 | 77.82516  | 100.00000 | 77.65957     |                | 0.00              |            | 0             | 0.00             |               |
| FRC03U           | On 27/03/2015 | Spot Bond  | 100.00000 | 80.14853  | 100.00000 | 79.98661     |                | 0.00              |            | 0             | 0.00             |               |
| FRC107           | On 03/06/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.97797    |                | 0.00              |            | 0             | 0.00             |               |
| FRC109           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.48734    |                | 0.00              |            | 0             | 0.00             |               |
| FRC112           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.28949    |                | 0.00              |            | 0             | 0.00             |               |
| FRC113           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.41431    |                | 0.00              |            | 0             | 0.00             |               |
| FRC115           | On 20/06/2017 | Spot Bond  | 7.47000   | 99.95997  | 7.47000   | 98.00000     |                | 0.00              |            | 0             | 0.00             |               |
| FRC116           | On 20/06/2017 | Spot Bond  | 7.47000   | 99.95997  | 7.47000   | 100.00000    |                | 0.00              |            | 0             | 0.00             |               |
| FRC118           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.26809    |                | 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   | 101.20917    |                | 0.00              |            | 0             | 0.00             |               |
| FRC122           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.56027    |                | 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   | 101.24755    |                | 0.00              |            | 0             | 0.00             |               |
| FRC125           | On 20/09/2017 | Spot Bond  | 6.00000   | 99.96782  | 6.00000   | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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      | 101.32560      |                   |            | 0.00          | 0                | 0.00          |
| FRC129           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC130           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC131           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC132           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC133           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC134           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.63003      |                   |            | 0.00          | 0                | 0.00          |
| FRC135           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.58234      |                   |            | 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 | 18.97174  |           | 100.09221    | 18.92524       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.13372      |                   |            | 0.00          | 0                | 0.00          |
| FRC145           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 111.62816      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.65439      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 103.92481      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.38378      |                   |            | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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      | 101.39903      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.27879      |                   |            | 0.00          | 0                | 0.00          |
| FRC154           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.18586      |                   |            | 0.00          | 0                | 0.00          |
| FRC155           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.54826      |                   |            | 0.00          | 0                | 0.00          |
| FRC161           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.16528      |                   |            | 0.00          | 0                | 0.00          |
| FRC162           | On 14/12/2018 | Spot Bond  |     | 13.22500 | 58.87600  |           | 13.22500     | 58.85496       |                   |            | 0.00          | 0                | 0.00          |
| FRC163           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.09939      |                   |            | 0.00          | 0                | 0.00          |
| FRC166           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.10077      |                   |            | 0.00          | 0                | 0.00          |
| FRC167           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.77626      |                   |            | 0.00          | 0                | 0.00          |
| FRC168           | On 20/06/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.15019      |                   |            | 0.00          | 0                | 0.00          |
| FRC169           | On 31/01/2025 | Spot Bond  |     | 3.61000  | 96.22844  |           | 3.61000      | 99.53475       |                   |            | 0.00          | 0                | 0.00          |
| FRC170           | On 20/06/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.19957      |                   |            | 0.00          | 0                | 0.00          |
| FRC171           | On 20/06/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.19957      |                   |            | 0.00          | 0                | 0.00          |
| FRC172           | On 21/02/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.94540      |                   |            | 0.00          | 0                | 0.00          |
| FRC173           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.01113      |                   |            | 0.00          | 0                | 0.00          |
| FRC174           | On 20/06/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.22920       |                   |            | 0.00          | 0                | 0.00          |
| FRC176           | On 20/09/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.13098      |                   |            | 0.00          | 0                | 0.00          |
| FRC177           | On 20/09/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.10489      |                   |            | 0.00          | 0                | 0.00          |
| FRC178           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.15008      |                   |            | 0.00          | 0                | 0.00          |
| FRC179           | On 20/09/2020 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.29138      |                   |            | 0.00          | 0                | 0.00          |
| FRC180           | On 10/02/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.04199      |                   |            | 0.00          | 0                | 0.00          |
| FRC181           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.14850      |                   |            | 0.00          | 0                | 0.00          |
| FRC182           | On 26/01/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.38969      |                   |            | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC183           |        | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.48005      |                   |            | 0.00          | 0                | 0.00          |
| FRC184           |        | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.17489      |                   |            | 0.00          | 0                | 0.00          |
| FRC185           |        | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.45182      |                   |            | 0.00          | 0                | 0.00          |
| FRC186           |        | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.09252      |                   |            | 0.00          | 0                | 0.00          |
| FRC188           |        | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.18586      |                   |            | 0.00          | 0                | 0.00          |
| FRC189           |        | On 20/03/2019 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.18586      |                   |            | 0.00          | 0                | 0.00          |
| FRC190           |        | On 14/03/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.26771      |                   |            | 0.00          | 0                | 0.00          |
| FRC191           |        | On 02/04/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.96856      |                   |            | 0.00          | 0                | 0.00          |
| FRC192           |        | On 02/04/2019 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.02102      |                   |            | 0.00          | 0                | 0.00          |
| FRC193           |        | On 08/04/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.15399      |                   |            | 0.00          | 0                | 0.00          |
| FRC194           |        | On 08/04/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.79945      |                   |            | 0.00          | 0                | 0.00          |
| FRC195           |        | On 20/06/2024 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.25166      |                   |            | 0.00          | 0                | 0.00          |
| FRC196           |        | On 09/04/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.78252      |                   |            | 0.00          | 0                | 0.00          |
| FRC197           |        | On 09/04/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.13588      |                   |            | 0.00          | 0                | 0.00          |
| FRC198           |        | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.75977      |                   |            | 0.00          | 0                | 0.00          |
| FRC199           |        | On 10/04/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.76183      |                   |            | 0.00          | 0                | 0.00          |
| FRC200           |        | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.68784      |                   |            | 0.00          | 0                | 0.00          |
| FRC201           |        | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.62501      |                   |            | 0.00          | 0                | 0.00          |
| FRC202           |        | On 17/04/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.68784      |                   |            | 0.00          | 0                | 0.00          |
| FRC203           |        | On 17/04/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.62250      |                   |            | 0.00          | 0                | 0.00          |
| FRC204           |        | On 06/05/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.24640      |                   |            | 0.00          | 0                | 0.00          |
| FRC205           |        | On 06/05/2017 | Spot Bond | 8.75000 | 100.37570 |           | 8.75000      | 97.81280       |                   |            | 0.00          | 0                | 0.00          |
| FRC206           |        | On 20/06/2019 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 103.00392      |                   |            | 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 |
|------------------|---------------|-----------|--------|------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC207           | On 20/09/2021 | Spot Bond |        |            | 100.00000 |           | 9.51985   | 100.00000 | 9.48980      |                |                   |            | 0.00          | 0                | 0.00          |
| FRC208           | On 20/09/2021 | Spot Bond |        |            | 100.00000 |           | 8.69802   | 100.00000 | 8.67057      |                |                   |            | 0.00          | 0                | 0.00          |
| FRC209           | On 07/10/2020 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.99707    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC210           | On 20/12/2019 | Spot Bond |        |            | 100.00000 |           | 1.46840   | 100.00000 | 1.46079      |                |                   |            | 0.00          | 0                | 0.00          |
| FRC210           | On 20/12/2019 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.95065    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC211           | On 29/10/2017 | Spot Bond |        |            | 100.00000 |           | 22.49169  | 100.00000 | 22.32287     |                |                   |            | 0.00          | 0                | 0.00          |
| FRC212           | On 07/05/2020 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.21739    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC213           | On 04/06/2021 | Spot Bond |        |            | 100.00000 |           | 0.41390   | 100.00000 | 0.40835      |                |                   |            | 0.00          | 0                | 0.00          |
| FRC214           | On 07/11/2017 | Spot Bond |        |            | 100.00000 |           | 20.56823  | 100.00000 | 20.41386     |                |                   |            | 0.00          | 0                | 0.00          |
| FRC215           | On 07/11/2019 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.21735    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC216           | On 07/11/2017 | Spot Bond |        |            | 100.00000 |           | 9.60258   | 100.00000 | 9.53050      |                |                   |            | 0.00          | 0                | 0.00          |
| FRC217           | On 07/11/2017 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.21682    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC218           | On 07/11/2017 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.20581    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC219           | On 04/11/2019 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.28549    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC220           | On 04/11/2017 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.26790    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC221           | On 31/01/2022 | Spot Bond |        |            | 2.92000   | 99.30273  |           | 2.92000   | 126.36508    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC222           | On 10/11/2016 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.14274    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC223           | On 10/11/2016 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.14086    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC224           | On 10/11/2016 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.14086    |                |                   |            | 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   | 101.38831    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC40            | On 20/12/2015 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 101.38074    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC46            | On 10/09/2017 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 101.58961    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC61            | On 28/07/2017 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000   | 100.45348    |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC66            | On 31/01/2022 | Spot Bond  | 3.45000   | 117.09626 |           | 3.45000      | 122.26106      |                   |            | 0.00          | 0                | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40508      |                   |            | 0.00          | 0                | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.41877      |                   |            | 0.00          | 0                | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  | 3.50000   | 107.65723 |           | 3.50000      | 121.87044      |                   |            | 0.00          | 0                | 0.00          |
| FRC71            | On 31/01/2022 | Spot Bond  | 3.48000   | 105.27295 |           | 3.48000      | 122.02652      |                   |            | 0.00          | 0                | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  | 2.69000   | 102.30322 |           | 2.69000      | 127.55361      |                   |            | 0.00          | 0                | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  | 2.76000   | 101.54037 |           | 2.76000      | 134.78091      |                   |            | 0.00          | 0                | 0.00          |
| FRC76            | On 28/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.50840      |                   |            | 0.00          | 0                | 0.00          |
| FRC83            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22851      |                   |            | 0.00          | 0                | 0.00          |
| FRC84            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.39598      |                   |            | 0.00          | 0                | 0.00          |
| FRC85            | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.15804      |                   |            | 0.00          | 0                | 0.00          |
| FRC86            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.62102      |                   |            | 0.00          | 0                | 0.00          |
| FRC87            | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.56327      |                   |            | 0.00          | 0                | 0.00          |
| FRC94A           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21740      |                   |            | 0.00          | 0                | 0.00          |
| FRC96A           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21603      |                   |            | 0.00          | 0                | 0.00          |
| FRC97            | On 20/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.42995      |                   |            | 0.00          | 0                | 0.00          |
| FRD003           | On 14/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22478      |                   |            | 0.00          | 0                | 0.00          |
| FRD01U           | On 22/12/2018 | Spot Bond  | 100.00000 | 10.48650  |           | 100.00000    | 10.46082       |                   |            | 0.00          | 0                | 0.00          |
| FRD02U           | On 01/06/2016 | Spot Bond  | 100.00000 | 25.39193  |           | 100.00000    | 25.32974       |                   |            | 0.00          | 0                | 0.00          |
| FRD04U           | On 04/07/2015 | Spot Bond  | 100.00000 | 61.31890  |           | 100.00000    | 61.12745       |                   |            | 0.00          | 0                | 0.00          |
| FRD09U           | On 26/06/2017 | Spot Bond  | 100.00000 | 16.86126  |           | 100.00000    | 16.80804       |                   |            | 0.00          | 0                | 0.00          |
| FRI15            | On 14/03/2015 | Spot Bond  | 4.83000   | 151.19331 |           | 4.83000      | 151.15542      |                   |            | 0.00          | 0                | 0.00          |
| FRJ15            | On 04/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.04390      |                   |            | 0.00          | 0                | 0.00          |
| FRJ16            | On 21/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.62366      |                   |            | 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  |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRJ17            |        | On 04/04/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.68497      |                   |            | 0.00          | 0                | 400,000,000.00 |
| FRJ18            |        | On 21/02/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.00860      |                   |            | 0.00          | 0                | 0.00           |
| FRJ19            |        | On 04/04/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.91085      |                   |            | 0.00          | 0                | 0.00           |
| FRJ20            |        | On 20/09/2020 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95552       |                   |            | 0.00          | 0                | 0.00           |
| FRJ21            |        | On 15/09/2021 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.70869      |                   |            | 0.00          | 0                | 0.00           |
| FRS100           |        | On 15/01/2024 | Spot Bond | 1.90300  | 84.20085  |           | 1.90300      | 108.31140      |                   |            | 0.00          | 0                | 0.00           |
| FRS101           |        | On 31/01/2038 | Spot Bond | 2.38000  | 103.65803 |           | 2.38000      | 135.98680      |                   |            | 0.00          | 0                | 0.00           |
| FRS102           |        | On 21/01/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.53942      |                   |            | 0.00          | 0                | 0.00           |
| FRS103           |        | On 23/01/2024 | Spot Bond | 10.38000 | 100.72665 |           | 10.38000     | 100.55849      |                   |            | 0.00          | 0                | 0.00           |
| FRS104           |        | On 23/01/2024 | Spot Bond | 10.38000 | 100.72665 |           | 10.38000     | 100.55849      |                   |            | 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      | 100.31002      |                   |            | 0.00          | 0                | 0.00           |
| FRS108           |        | On 31/01/2038 | Spot Bond | 2.52000  | 101.18091 |           | 2.52000      | 109.82962      |                   |            | 0.00          | 0                | 0.00           |
| FRS109           |        | On 07/12/2033 | Spot Bond | 2.55000  | 209.38981 |           | 2.55000      | 210.26771      |                   |            | 0.00          | 0                | 0.00           |
| FRS110           |        | On 31/01/2038 | Spot Bond | 2.49000  | 110.43565 |           | 2.49000      | 110.41493      |                   |            | 0.00          | 0                | 0.00           |
| FRS111           |        | On 03/04/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.78023      |                   |            | 0.00          | 0                | 0.00           |
| FRS112           |        | On 07/12/2033 | Spot Bond | 2.58000  | 208.50232 |           | 2.58000      | 209.18141      |                   |            | 0.00          | 0                | 0.00           |
| FRS113           |        | On 29/04/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.36008      |                   |            | 0.00          | 0                | 0.00           |
| FRS114           |        | On 31/01/2025 | Spot Bond | 2.46500  | 110.39461 |           | 2.46500      | 110.27086      |                   |            | 0.00          | 0                | 0.00           |
| FRS115           |        | On 31/03/2038 | Spot Bond | 2.58000  | 108.69089 |           | 2.58000      | 108.56704      |                   |            | 0.00          | 0                | 0.00           |
| FRS116           |        | On 26/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.85165      |                   |            | 0.00          | 0                | 0.00           |
| FRS117           |        | On 05/05/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 49.78300       |                   |            | 0.00          | 0                | 0.00           |
| FRS118           |        | On 06/08/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.19753      |                   |            | 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  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRS119           | On 31/01/2038 | Spot Bond  |     | 2.68500   | 107.30904 |           | 2.68500      | 106.57390      |                   |            | 0.00          | 0                | 0.00           |
| FRS120           | On 07/12/2033 | Spot Bond  |     | 2.70000   | 113.93201 |           | 2.70000      | 260.59545      |                   |            | 0.00          | 0                | 0.00           |
| FRS121           | On 07/12/2033 | Spot Bond  |     | 2.75000   | 111.96511 |           | 2.75000      | 258.77371      |                   |            | 0.00          | 0                | 0.00           |
| FRS122           | On 31/01/2025 | Spot Bond  |     | 2.39500   | 96.88977  |           | 2.39500      | 97.24661       |                   |            | 0.00          | 0                | 0.00           |
| FRS123           | On 07/12/2033 | Spot Bond  |     | 2.78000   | 159.32827 |           | 2.78000      | 203.58371      |                   |            | 0.00          | 0                | 0.00           |
| FRS36            | On 07/12/2023 | Spot Bond  |     | 2.66000   | 125.17613 |           | 2.66000      | 270.15238      |                   |            | 0.00          | 0                | 0.00           |
| FRS37            | On 07/12/2023 | Spot Bond  |     | 2.16000   | 129.79105 |           | 2.16000      | 280.11598      |                   |            | 0.00          | 0                | 0.00           |
| FRS43            | On 07/12/2023 | Spot Bond  |     | 2.88000   | 123.20889 |           | 2.88000      | 265.90514      |                   |            | 0.00          | 0                | 0.00           |
| FRS46            | On 31/01/2022 | Spot Bond  |     | 2.58000   | 101.93058 |           | 2.58000      | 129.29262      |                   |            | 0.00          | 0                | 0.00           |
| FRS49            | On 27/10/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.44798      |                   |            | 0.00          | 0                | 0.00           |
| FRS51            | On 31/01/2022 | Spot Bond  |     | 2.11000   | 133.30668 |           | 2.11000      | 129.20767      |                   |            | 0.00          | 0                | 0.00           |
| FRS56            | On 19/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.62838      |                   |            | 0.00          | 800,000,000      | 200,000,000.00 |
| FRS59            | On 07/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88940      |                   |            | 0.00          | 0                | 0.00           |
| FRS62            | On 04/11/2026 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.27839      |                   |            | 0.00          | 0                | 0.00           |
| FRS64            | On 26/01/2042 | Spot Bond  |     | 2.36000   | 109.98298 |           | 2.36000      | 109.96274      |                   |            | 0.00          | 0                | 0.00           |
| FRS69            | On 31/05/2017 | Spot Bond  |     | 104.97509 | 20.11391  |           | 104.97509    | 20.06247       |                   |            | 0.00          | 0                | 0.00           |
| FRS73            | On 12/06/2017 | Spot Bond  |     | 101.07593 | 24.42654  |           | 101.07593    | 24.36614       |                   |            | 0.00          | 0                | 0.00           |
| FRS74            | On 14/06/2017 | Spot Bond  |     | 100.44759 | 16.34746  |           | 100.44759    | 16.30726       |                   |            | 0.00          | 0                | 0.00           |
| FRS76            | On 18/06/2017 | Spot Bond  |     | 100.76967 | 22.73208  |           | 100.76967    | 22.67602       |                   |            | 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   | 117.80077 |           | 2.07000      | 117.77993      |                   |            | 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  |     | 2.32500   | 97.66001  |           | 2.32500      | 111.78829      |                   |            | 0.00          | 0                | 0.00           |
| FRS86            | On 23/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.62212       |                   |            | 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    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRS87            | On 31/01/2025 | Spot Bond  | 2.35500  |       | 97.39384  |           | 2.35500      | 111.48351      |                   |            | 0.00          | 0                | 0.00             |
| FRS88            | On 28/05/2020 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.94044      |                   |            | 0.00          | 0                | 0.00             |
| FRS90            | On 07/12/2023 | Spot Bond  | 2.36000  |       | 127.92069 |           | 2.36000      | 349.46820      |                   |            | 0.00          | 0                | 0.00             |
| FRS94            | On 08/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.14809      |                   |            | 0.00          | 2,000,000,000    | 500,000,000.00   |
| FRS96            | On 24/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.78462      |                   |            | 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  | 6.48500  |       | 102.26729 |           | 6.48500      | 102.24949      |                   |            | 0.00          | 0                | 100,000,000.00   |
| FRX16            | On 15/09/2016 | Spot Bond  | 7.50000  |       | 102.23503 |           | 7.50000      | 102.21423      |                   |            | 0.00          | 0                | 0.00             |
| FRX17            | On 15/09/2017 | Spot Bond  | 7.80000  |       | 103.22779 |           | 7.80000      | 103.20597      |                   |            | 0.00          | 0                | 0.00             |
| FRX18            | On 14/04/2018 | Spot Bond  | 7.95000  |       | 108.46977 |           | 7.95000      | 108.44654      |                   |            | 0.00          | 0                | 0.00             |
| FRX19            | On 15/11/2019 | Spot Bond  | 8.43000  |       | 102.35708 |           | 8.43000      | 102.33374      |                   |            | 0.00          | 0                | 1,300,000,000.00 |
| FRX20            | On 01/10/2020 | Spot Bond  | 8.65500  |       | 101.56593 |           | 8.65500      | 101.54229      |                   |            | 0.00          | 0                | 0.00             |
| FRX23            | On 28/02/2023 | Spot Bond  | 9.26000  |       | 93.06836  |           | 9.26000      | 93.04508       |                   |            | 0.00          | 0                | 0.00             |
| FRX24            | On 10/12/2024 | Spot Bond  | 9.36000  |       | 113.64951 |           | 9.36000      | 113.62112      |                   |            | 0.00          | 0                | 0.00             |
| FRX26            | On 01/10/2026 | Spot Bond  | 9.68000  |       | 101.15723 |           | 9.68000      | 99.95114       |                   |            | 0.00          | 0                | 1,190,000,000.00 |
| FRX31            | On 21/02/2031 | Spot Bond  | 10.03500 |       | 98.02233  |           | 10.03500     | 97.99625       |                   |            | 0.00          | 0                | 0.00             |
| FRX45            | On 14/04/2045 | Spot Bond  | 10.01500 |       | 81.66532  |           | 10.01500     | 81.64341       |                   |            | 0.00          | 0                | 0.00             |
| FS1A2            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.06090      |                   |            | 0.00          | 0                | 0.00             |
| FS1A3            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.09904      |                   |            | 0.00          | 0                | 0.00             |
| FS1A4            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.11429      |                   |            | 0.00          | 0                | 0.00             |
| FS1A5            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.15235      |                   |            | 0.00          | 0                | 0.00             |
| FS1B1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.21328      |                   |            | 0.00          | 0                | 0.00             |
| FS1C1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.25897      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS1D1            | On 20/03/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45680      |                   |            | 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      | 99.94842       |                   |            | 0.00          | 0                | 0.00          |
| FS2A3            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94589       |                   |            | 0.00          | 0                | 0.00          |
| FS2A4            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94535       |                   |            | 0.00          | 0                | 0.00          |
| FS2A5            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94368       |                   |            | 0.00          | 0                | 0.00          |
| FS2B1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94123       |                   |            | 0.00          | 0                | 0.00          |
| FS2C1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93919       |                   |            | 0.00          | 0                | 0.00          |
| FS2D1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93021       |                   |            | 0.00          | 0                | 0.00          |
| GBL01            | On 15/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.95505      |                   |            | 0.00          | 0                | 0.00          |
| GFC03            | On 10/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10828      |                   |            | 0.00          | 0                | 0.00          |
| GFC04            | On 11/04/2017 | Spot Bond  | 8.70000   | 102.63875 |           | 8.70000      | 102.61474      |                   |            | 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      | 100.45411      |                   |            | 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      | 100.30656      |                   |            | 0.00          | 0                | 0.00          |
| GRH1A2           | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.31295      |                   |            | 0.00          | 0                | 0.00          |
| GRH1A3           | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32528      |                   |            | 0.00          | 0                | 0.00          |
| GRH1B            | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.34057      |                   |            | 0.00          | 0                | 0.00          |
| GRH1C            | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.36177      |                   |            | 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      | 101.48616      |                   |            | 0.00          | 0                | 0.00          |
| GRT02            | On 13/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.77433      |                   |            | 0.00          | 0                | 60,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GRT03            | On 15/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.68437      |                   |            | 0.00          | 0                | 0.00          |
| GRT04            | On 15/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.43218      |                   |            | 0.00          | 0                | 0.00          |
| GRT05            | On 25/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.57091      |                   |            | 0.00          | 0                | 0.00          |
| GRT06            | On 11/12/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.41097      |                   |            | 0.00          | 0                | 0.00          |
| GRT07            | On 21/02/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.91769       |                   |            | 0.00          | 0                | 0.00          |
| GRT08            | On 24/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.11325      |                   |            | 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      | 99.87787       |                   |            | 0.00          | 0                | 0.00          |
| GSIS03           | On 26/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88393      |                   |            | 0.00          | 0                | 0.00          |
| GSIZ16           | On 23/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.26199      |                   |            | 0.00          | 0                | 0.00          |
| HCH01            | On 25/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.53091      |                   |            | 0.00          | 0                | 0.00          |
| HILB01           | On 18/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.85852      |                   |            | 0.00          | 0                | 0.00          |
| HILB02           | On 13/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.32775      |                   |            | 0.00          | 0                | 0.00          |
| HILB03           | On 02/05/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.28805      |                   |            | 0.00          | 0                | 0.00          |
| HILB04           | On 01/11/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.29143      |                   |            | 0.00          | 0                | 0.00          |
| HILC16           | On 22/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.49211      |                   |            | 0.00          | 0                | 0.00          |
| HILC17           | On 05/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.45838      |                   |            | 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      | 100.59583      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| HMS1B9           | On 19/07/2015 | Spot Bond  | 7.24440   | 101.67563 |           | 7.24440      | 98.10888       |                   |            | 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      | 100.62232      |                   |            | 0.00          | 0                | 0.00             |
| HMS1C5           | On 19/07/2015 | Spot Bond  | 8.24502   | 101.28007 |           | 8.24502      | 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      | 100.65637      |                   |            | 0.00          | 0                | 0.00             |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 8.69549   | 101.31482 |           | 8.69549      | 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      | 100.69795      |                   |            | 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      | 100.67277      |                   |            | 0.00          | 0                | 0.00             |
| HPF02            | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76923      |                   |            | 0.00          | 0                | 0.00             |
| HPF03            | On 15/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.79585      |                   |            | 0.00          | 0                | 0.00             |
| HPF04            | On 17/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.20326      |                   |            | 0.00          | 0                | 0.00             |
| HPF05            | On 17/02/2017 | Spot Bond  | 8.73000   | 104.79450 |           | 8.73000      | 104.77017      |                   |            | 0.00          | 0                | 0.00             |
| HWAY20           | On 31/07/2020 | Spot Bond  | 7.85000   | 111.49152 |           | 7.85000      | 111.46819      |                   |            | 0.00          | 0                | 1,430,000,000.00 |
| HWAY23           | On 07/12/2023 | Spot Bond  | 1.97000   | 131.59867 |           | 1.97000      | 284.01866      |                   |            | 0.00          | 0                | 9,800,000,000.00 |
| HWAY24           | On 07/12/2024 | Spot Bond  | 1.97000   | 134.51159 |           | 1.97000      | 290.30539      |                   |            | 0.00          | 0                | 0.00             |
| HWAY34           | On 31/07/2034 | Spot Bond  | 9.30500   | 102.24705 |           | 9.30500      | 102.22179      |                   |            | 0.00          | 0                | 3,823,600,000.00 |
| HWAY35           | On 31/07/2035 | Spot Bond  | 9.21500   | 103.06085 |           | 9.21500      | 103.03562      |                   |            | 0.00          | 0                | 0.00             |
| HWF01U           | On 26/03/2015 | Spot Bond  | 100.00000 | 90.54726  |           | 100.00000    | 90.32258       |                   |            | 0.00          | 0                | 0.00             |
| HWF02U           | On 30/09/2016 | Spot Bond  | 100.00000 | 23.64897  |           | 100.00000    | 23.59105       |                   |            | 0.00          | 0                | 0.00             |
| HWF04U           | On 09/10/2015 | Spot Bond  | 100.00000 | 59.63833  |           | 100.00000    | 59.49385       |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|------------------|
| HWF05U           | On 09/10/2016 | Spot Bond  | 100.00000 |       | 28.50012  | 100.00000 | 28.43107     |                |                   |                        | 0.00           | 0                 | 0.00             |
| HWF06U           | On 20/11/2016 | Spot Bond  | 100.00000 |       | 16.69603  | 100.00000 | 16.65558     |                |                   |                        | 0.00           | 0                 | 0.00             |
| HWF07U           | On 26/03/2015 | Spot Bond  | 100.00000 |       | 92.00168  | 100.00000 | 91.77338     |                |                   |                        | 0.00           | 0                 | 0.00             |
| I2025            | On 31/01/2025 | Spot Bond  | 1.71500   |       | 118.21272 | 1.71500   | 118.19301    |                |                   | 183,166,674,061,000.00 | 06,802,725,400 | 83,412,362,700.00 |                  |
| I2038            | On 31/01/2038 | Spot Bond  | 1.76000   |       | 125.90430 | 1.76000   | 125.88317    |                |                   | 37,259,973,696,000.00  | 21,170,439,600 | 67,463,800,000.00 |                  |
| I2046            | On 31/03/2046 | Spot Bond  | 1.78000   |       | 126.87977 | 1.78000   | 126.85832    |                |                   | 26,597,753,952,000.00  | 14,942,558,400 | 59,336,979,200.00 |                  |
| I2050            | On 31/12/2050 | Spot Bond  | 1.78000   |       | 137.34864 | 1.78000   | 137.32550    |                |                   | 1,912,957,812,000.00   | 1,074,695,400  | 28,850,400,000.00 |                  |
| IBC01            | On 16/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 96.65000     |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL11            | On 12/03/2015 | Spot Bond  | 7.18500   |       | 102.86659 | 7.18500   | 102.84679    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL13            | On 12/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.85116    |                |                   |                        | 0.00           | 0                 | 1,000,000,000.00 |
| IBL14            | On 28/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.75704    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL21            | On 15/03/2016 | Spot Bond  | 7.91000   |       | 103.63361 | 7.91000   | 103.61140    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL22            | On 15/03/2018 | Spot Bond  | 7.60000   |       | 108.64917 | 7.60000   | 108.62678    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL28            | On 18/08/2016 | Spot Bond  | 7.73000   |       | 102.91619 | 7.73000   | 102.89499    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL33            | On 03/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.28539    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL34            | On 31/01/2017 | Spot Bond  | 1.53000   |       | 101.59161 | 1.53000   | 130.73052    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL36            | On 31/01/2022 | Spot Bond  | 2.18000   |       | 104.59989 | 2.18000   | 132.67989    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL37            | On 02/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.11506    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL38            | On 02/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.60883    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL39            | On 02/04/2018 | Spot Bond  | 7.72000   |       | 104.16620 | 7.72000   | 104.14453    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL40            | On 15/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.58427    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL42            | On 15/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.31376    |                |                   |                        | 0.00           | 0                 | 0.00             |
| IBL43            | On 15/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.13358    |                |                   |                        | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IBL45            | On 21/12/2018 | Spot Bond  |     | 8.33000   | 102.14224 |           | 8.33000      | 102.11947      |                   |            | 0.00          | 0                | 0.00             |
| IBL46            | On 15/01/2020 | Spot Bond  |     | 8.80000   | 96.14845  |           | 8.80000      | 96.12596       |                   |            | 0.00          | 0                | 2,390,000,000.00 |
| IBL48            | On 19/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.10102      |                   |            | 0.00          | 0                | 0.00             |
| IBL49            | On 02/04/2018 | Spot Bond  |     | 7.80000   | 99.57834  |           | 7.80000      | 99.55741       |                   |            | 0.00          | 0                | 0.00             |
| IBL50            | On 02/08/2020 | Spot Bond  |     | 8.85000   | 103.77170 |           | 8.85000      | 103.72381      |                   |            | 0.00          | 0                | 0.00             |
| IBL52            | On 31/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.20683      |                   |            | 0.00          | 0                | 0.00             |
| IBL53            | On 31/07/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.33524      |                   |            | 0.00          | 0                | 0.00             |
| IBL54            | On 31/07/2016 | Spot Bond  |     | 7.90000   | 101.13421 |           | 7.90000      | 101.11292      |                   |            | 0.00          | 0                | 0.00             |
| IBL55            | On 31/07/2018 | Spot Bond  |     | 8.11000   | 102.40478 |           | 8.11000      | 102.38266      |                   |            | 0.00          | 0                | 0.00             |
| IBL56            | On 31/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.36949      |                   |            | 0.00          | 0                | 0.00             |
| IBL57            | On 13/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.07012      |                   |            | 0.00          | 0                | 0.00             |
| IBL58            | On 13/02/2017 | Spot Bond  |     | 7.37000   | 104.55836 |           | 7.37000      | 104.53780      |                   |            | 0.00          | 0                | 0.00             |
| IBL59            | On 17/02/2019 | Spot Bond  |     | 8.07000   | 106.33632 |           | 8.07000      | 106.31346      |                   |            | 0.00          | 0                | 0.00             |
| IBL60            | On 17/02/2024 | Spot Bond  |     | 9.27000   | 108.59163 |           | 9.27000      | 108.56489      |                   |            | 0.00          | 0                | 0.00             |
| IBL61            | On 31/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96434      |                   |            | 0.00          | 0                | 0.00             |
| IBL62            | On 24/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.46321      |                   |            | 0.00          | 0                | 0.00             |
| IBL63            | On 29/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.37150      |                   |            | 0.00          | 0                | 0.00             |
| IBL64            | On 29/07/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.37928      |                   |            | 0.00          | 0                | 0.00             |
| IBL65            | On 29/07/2021 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.38692      |                   |            | 0.00          | 0                | 0.00             |
| IDC01U           | On 08/11/2026 | Spot Bond  |     | 100.00000 | 0.00607   |           | 100.00000    | 0.00606        |                   |            | 0.00          | 0                | 0.00             |
| IDCG01           | On 22/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.58924      |                   |            | 0.00          | 0                | 0.00             |
| IDCG02           | On 22/10/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.52083      |                   |            | 0.00          | 0                | 0.00             |
| IDCG03           | On 22/10/2020 | Spot Bond  |     | 8.47500   | 99.98887  |           | 8.47500      | 99.96607       |                   |            | 0.00          | 0                | 0.00             |
| IDCP01           | On 19/04/2015 | Spot Bond  |     | 5.00000   | 100.40929 |           | 5.00000      | 100.39581      |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IDCP02           | On 19/04/2015 | Spot Bond  | 5.00000   |       | 100.40929 |           | 5.00000      | 100.39581      |                   |            | 0.00          | 0                | 0.00          |
| IDCP03           | On 31/01/2017 | Spot Bond  | 5.00000   |       | 101.48714 |           | 5.00000      | 101.47352      |                   |            | 0.00          | 0                | 0.00          |
| IDCP04           | On 19/10/2017 | Spot Bond  | 5.00000   |       | 100.40785 |           | 5.00000      | 100.39423      |                   |            | 0.00          | 0                | 0.00          |
| IDCP05           | On 14/03/2018 | Spot Bond  | 4.00000   |       | 100.71368 |           | 4.00000      | 100.70266      |                   |            | 0.00          | 0                | 0.00          |
| IDCP06           | On 17/10/2019 | Spot Bond  | 4.00000   |       | 102.68607 |           | 4.00000      | 100.33787      |                   |            | 0.00          | 0                | 0.00          |
| IDW01U           | On 30/06/2016 | Spot Bond  | 100.00000 |       | 31.38736  | 100.00000 |              | 31.28937       |                   |            | 0.00          | 0                | 0.00          |
| IDW02U           | On 30/06/2016 | Spot Bond  | 100.00000 |       | 31.21028  | 100.00000 |              | 31.11284       |                   |            | 0.00          | 0                | 0.00          |
| IDW03U           | On 30/06/2016 | Spot Bond  | 100.00000 |       | 31.21028  | 100.00000 |              | 31.11284       |                   |            | 0.00          | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  | 9.20000   |       | 105.80058 |           | 9.20000      | 105.77445      |                   |            | 0.00          | 0                | 0.00          |
| IHL01            | On 29/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.13052      |                   |            | 0.00          | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.13052      |                   |            | 0.00          | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00005      |                   |            | 0.00          | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  | 100.00000 |       | 8.55454   | 100.00000 |              | 8.53359        |                   |            | 0.00          | 0                | 0.00          |
| IM1002           | On 12/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.89919      |                   |            | 0.00          | 0                | 0.00          |
| IM103U           | On 26/01/2015 | Spot Bond  | 100.00000 |       | 84.10138  | 100.00000 |              | 83.90805       |                   |            | 0.00          | 0                | 0.00          |
| IN04             | On 15/03/2015 | Spot Bond  | 8.66000   |       | 101.62884 |           | 8.66000      | 101.60538      |                   |            | 0.00          | 0                | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.80403       |                   |            | 0.00          | 0                | 0.00          |
| IN191U           | On 16/05/2017 | Spot Bond  | 100.00000 |       | 13.48704  | 100.00000 |              | 13.45437       |                   |            | 0.00          | 0                | 0.00          |
| IN253U           | On 04/07/2015 | Spot Bond  | 100.00000 |       | 61.31890  | 100.00000 |              | 61.12745       |                   |            | 0.00          | 0                | 0.00          |
| IN262U           | On 15/01/2015 | Spot Bond  | 100.00000 |       | 86.28842  | 100.00000 |              | 86.08491       |                   |            | 0.00          | 0                | 0.00          |
| IN268U           | On 11/12/2014 | Spot Bond  | 100.00000 |       | 94.07216  | 100.00000 |              | 93.83033       |                   |            | 0.00          | 0                | 0.00          |
| IN269U           | On 25/07/2017 | Spot Bond  | 100.00000 |       | 9.75864   | 100.00000 |              | 9.71573        |                   |            | 0.00          | 0                | 0.00          |
| IN448U           | On 25/11/2014 | Spot Bond  | 100.00000 |       | 99.66560  | 100.00000 |              | 99.39840       |                   |            | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| INA447           | On 18/11/2014 | Spot Bond  | 6.25000  |       | 100.00000 |           | 6.25000      | 99.89737       |                   |            | 0.00          | 0                | 0.00          |
| INA448           | On 25/11/2014 | Spot Bond  | 6.25000  |       | 99.88028  |           | 6.25000      | 99.77789       |                   |            | 0.00          | 0                | 0.00          |
| INA449           | On 02/12/2014 | Spot Bond  | 6.25000  |       | 99.76085  |           | 6.25000      | 99.65870       |                   |            | 0.00          | 0                | 0.00          |
| INA450           | On 09/12/2014 | Spot Bond  | 6.25000  |       | 99.64170  |           | 6.25000      | 99.53980       |                   |            | 0.00          | 0                | 0.00          |
| INA503           | On 13/01/2015 | Spot Bond  | 6.40000  |       | 99.02763  |           | 6.40000      | 98.92457       |                   |            | 0.00          | 0                | 0.00          |
| INA504           | On 20/01/2015 | Spot Bond  | 6.40000  |       | 98.90741  |           | 6.40000      | 98.80460       |                   |            | 0.00          | 0                | 0.00          |
| INA505           | On 27/01/2015 | Spot Bond  | 6.45000  |       | 98.77813  |           | 6.45000      | 98.67478       |                   |            | 0.00          | 0                | 0.00          |
| INA506           | On 03/02/2015 | Spot Bond  | 6.45000  |       | 98.65758  |           | 6.45000      | 98.55449       |                   |            | 0.00          | 0                | 0.00          |
| INA507           | On 10/02/2015 | Spot Bond  | 6.45000  |       | 98.53733  |           | 6.45000      | 98.43449       |                   |            | 0.00          | 0                | 0.00          |
| INA508           | On 17/02/2015 | Spot Bond  | 6.45000  |       | 98.41737  |           | 6.45000      | 98.31478       |                   |            | 0.00          | 0                | 0.00          |
| INA509           | On 24/02/2015 | Spot Bond  | 6.45000  |       | 98.29770  |           | 6.45000      | 98.19536       |                   |            | 0.00          | 0                | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.24426      |                   |            | 0.00          | 0                | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  | 10.98217 |       | 102.72586 |           | 10.98217     | 102.35563      |                   |            | 0.00          | 0                | 0.00          |
| ING116           | On 31/03/2016 | Spot Bond  | 10.98217 |       | 101.47975 |           | 10.98217     | 101.45416      |                   |            | 0.00          | 0                | 0.00          |
| ING132           | On 22/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.34987      |                   |            | 0.00          | 0                | 0.00          |
| ING135           | On 10/12/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.98805      |                   |            | 0.00          | 0                | 0.00          |
| ING138           | On 22/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.32438      |                   |            | 0.00          | 0                | 0.00          |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000  |       | 100.81164 |           | 6.50000      | 100.79392      |                   |            | 0.00          | 0                | 0.00          |
| ING161           | On 20/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.23384      |                   |            | 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      | 101.18492      |                   |            | 0.00          | 0                | 0.00          |
| ING211           | On 12/04/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.56993      |                   |            | 0.00          | 0                | 0.00          |
| ING228           | On 22/09/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.18586      |                   |            | 0.00          | 0                | 0.00          |
| ING232           | On 04/10/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.16644      |                   |            | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING235           |        | On 20/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.92474      |                   |            | 0.00          | 0                | 0.00          |
| ING236           |        | On 20/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.91351      |                   |            | 0.00          | 0                | 0.00          |
| ING241           |        | On 03/02/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.15720      |                   |            | 0.00          | 0                | 0.00          |
| ING242           |        | On 10/02/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.03580      |                   |            | 0.00          | 0                | 0.00          |
| ING243           |        | On 18/02/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.98320       |                   |            | 0.00          | 0                | 0.00          |
| ING244           |        | On 18/02/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.98341       |                   |            | 0.00          | 0                | 0.00          |
| ING251           |        | On 12/04/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 95.79606       |                   |            | 0.00          | 0                | 0.00          |
| ING254           |        | On 28/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 103.03781      |                   |            | 0.00          | 0                | 0.00          |
| ING257           |        | On 22/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.48049      |                   |            | 0.00          | 0                | 0.00          |
| ING263           |        | On 15/01/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.49386      |                   |            | 0.00          | 0                | 0.00          |
| ING270           |        | On 18/03/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.03973      |                   |            | 0.00          | 0                | 0.00          |
| ING89            |        | On 31/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.17188      |                   |            | 0.00          | 0                | 0.00          |
| INGR02           |        | On 28/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.45787      |                   |            | 0.00          | 0                | 0.00          |
| INGR04           |        | On 08/05/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 103.63123      |                   |            | 0.00          | 0                | 0.00          |
| INLV01           |        | On 12/08/2024 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.05746      |                   |            | 0.00          | 0                | 0.00          |
| IP272U           |        | On 13/01/2015 | Spot Bond | 100.00000 | 86.69834  |           | 100.00000    | 86.49289       |                   |            | 0.00          | 0                | 0.00          |
| IPF01            |        | On 13/04/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.87892      |                   |            | 0.00          | 0                | 0.00          |
| IPF02            |        | On 13/04/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.73542      |                   |            | 0.00          | 0                | 0.00          |
| IPF03            |        | On 13/04/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.74489      |                   |            | 0.00          | 0                | 0.00          |
| IPF06            |        | On 13/04/2017 | Spot Bond | 8.42000   | 101.66680 |           | 8.42000      | 101.64377      |                   |            | 0.00          | 0                | 0.00          |
| IPF07            |        | On 01/07/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.98075      |                   |            | 0.00          | 0                | 0.00          |
| IPF08            |        | On 01/07/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.00376      |                   |            | 0.00          | 0                | 0.00          |
| IPF09            |        | On 01/07/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.01912      |                   |            | 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    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IPF10            | On 15/10/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.67525    |                |                   |            | 0.00          | 0                | 0.00             |
| IPF11            | On 15/10/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.70928    |                |                   |            | 0.00          | 0                | 0.00             |
| IPFC03           | On 15/01/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.85355    |                |                   |            | 0.00          | 0                | 0.00             |
| IPL10            | On 20/05/2021 | Spot Bond  | 9.31500 |       | 100.21414 | 9.31500   | 100.18935    |                |                   |            | 0.00          | 0                | 1,850,000,000.00 |
| IPL5             | On 28/09/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.30802    |                |                   |            | 0.00          | 0                | 0.00             |
| IPL6             | On 28/09/2017 | Spot Bond  | 8.29000 |       | 105.08271 | 8.29000   | 105.05913    |                |                   |            | 0.00          | 0                | 2,040,000,000.00 |
| IPL7             | On 05/04/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.87730    |                |                   |            | 0.00          | 1,200,000,000    | 300,000,000.00   |
| IPL8             | On 10/10/2020 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.81826    |                |                   |            | 0.00          | 0                | 0.00             |
| IPL9             | On 20/05/2021 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.23704    |                |                   |            | 0.00          | 0                | 400,000,000.00   |
| IV012            | On 26/11/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 99.78130     |                |                   |            | 0.00          | 0                | 0.00             |
| IV013            | On 22/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.37312    |                |                   |            | 0.00          | 0                | 0.00             |
| IV014            | On 22/06/2015 | Spot Bond  | 8.36500 |       | 105.51245 | 8.36500   | 105.48882    |                |                   |            | 0.00          | 0                | 0.00             |
| IV015            | On 20/09/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 102.98235    |                |                   |            | 0.00          | 0                | 0.00             |
| IV016            | On 06/12/2021 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.71330    |                |                   |            | 0.00          | 0                | 0.00             |
| IV017            | On 31/01/2022 | Spot Bond  | 3.27000 |       | 97.50693  | 3.27000   | 126.49086    |                |                   |            | 0.00          | 0                | 0.00             |
| IV019            | On 31/03/2028 | Spot Bond  | 3.58000 |       | 141.57327 | 3.58000   | 141.38835    |                |                   |            | 0.00          | 0                | 0.00             |
| IV022            | On 02/04/2022 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.09305    |                |                   |            | 0.00          | 0                | 0.00             |
| IV023            | On 11/07/2022 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.82597    |                |                   |            | 0.00          | 0                | 0.00             |
| IV024            | On 27/07/2022 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.74096    |                |                   |            | 0.00          | 0                | 100,000,000.00   |
| IV025            | On 12/09/2019 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.56936    |                |                   |            | 0.00          | 0                | 0.00             |
| IV026            | On 27/09/2024 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.16383    |                |                   |            | 0.00          | 0                | 0.00             |
| IV030            | On 31/01/2025 | Spot Bond  | 3.71500 |       | 97.77050  | 3.71500   | 98.49391     |                |                   |            | 0.00          | 0                | 0.00             |
| IV030A           | On 31/01/2025 | Spot Bond  | 3.71500 |       | 97.68899  | 3.71500   | 104.93287    |                |                   |            | 0.00          | 0                | 0.00             |
| IV031            | On 11/03/2025 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.67562    |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| IV032            | On 14/08/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.06919      |                   |                          | 0.00           | 0                 | 0.00          |
| IV08             | On 30/04/2018 | Spot Bond  | 9.95000   |       | 111.49769 |           | 9.95000      | 111.46779      |                   |                          | 0.00           | 0                 | 0.00          |
| IV09             | On 30/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.62648      |                   |                          | 0.00           | 0                 | 0.00          |
| IV19A            | On 31/03/2028 | Spot Bond  | 3.68000   |       | 140.02628 |           | 3.68000      | 139.99540      |                   |                          | 0.00           | 0                 | 0.00          |
| IV446U           | On 13/11/2014 | Spot Bond  | 100.00000 |       | 98.64865  |           | 100.00000    | 98.91599       |                   |                          | 0.00           | 0                 | 0.00          |
| IVA03A           | On 17/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.54091      |                   |                          | 0.00           | 0                 | 0.00          |
| IVA446           | On 13/11/2014 | Spot Bond  | 6.25000   |       | 99.91446  |           | 6.25000      | 99.93155       |                   |                          | 0.00           | 0                 | 0.00          |
| IVA449           | On 04/12/2014 | Spot Bond  | 6.25000   |       | 99.72678  |           | 6.25000      | 99.62470       |                   |                          | 0.00           | 0                 | 0.00          |
| IVA450           | On 11/12/2014 | Spot Bond  | 6.25000   |       | 99.60771  |           | 6.25000      | 99.50588       |                   |                          | 0.00           | 0                 | 0.00          |
| IVA502           | On 08/01/2015 | Spot Bond  | 6.40000   |       | 99.11368  |           | 6.40000      | 99.01044       |                   |                          | 0.00           | 0                 | 0.00          |
| IVA503           | On 15/01/2015 | Spot Bond  | 6.40000   |       | 98.99325  |           | 6.40000      | 98.89026       |                   |                          | 0.00           | 0                 | 0.00          |
| IVA504           | On 22/01/2015 | Spot Bond  | 6.40000   |       | 98.87312  |           | 6.40000      | 98.77038       |                   |                          | 0.00           | 0                 | 0.00          |
| IVA505           | On 22/01/2015 | Spot Bond  | 6.45000   |       | 98.86441  |           | 6.45000      | 98.64038       |                   |                          | 0.00           | 0                 | 0.00          |
| IVA506           | On 05/02/2015 | Spot Bond  | 6.45000   |       | 98.62319  |           | 6.45000      | 98.52017       |                   |                          | 0.00           | 0                 | 0.00          |
| IVA507           | On 12/02/2015 | Spot Bond  | 6.45000   |       | 98.50302  |           | 6.45000      | 98.40025       |                   |                          | 0.00           | 0                 | 0.00          |
| IVA508           | On 19/02/2015 | Spot Bond  | 6.45000   |       | 98.38315  |           | 6.45000      | 98.28063       |                   |                          | 0.00           | 0                 | 0.00          |
| IVA509           | On 26/02/2015 | Spot Bond  | 100.00000 |       | 78.49462  |           | 100.00000    | 78.32618       |                   | 3,000,000,000,000,000.00 | 30,000,000,000 | 30,000,000,000.00 |               |
| IVC002           | On 12/02/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.02726      |                   |                          | 0.00           | 0                 | 0.00          |
| IVC005           | On 27/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.01110      |                   |                          | 0.00           | 0                 | 0.00          |
| IVC006           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.73823      |                   |                          | 0.00           | 0                 | 0.00          |
| IVC007           | On 04/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.83748      |                   |                          | 0.00           | 0                 | 0.00          |
| IVC014           | On 20/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.94623       |                   |                          | 0.00           | 0                 | 0.00          |
| IVC015           | On 22/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.85392       |                   |                          | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC016           | On 31/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.60414      |                   |            | 0.00          | 0                | 0.00          |
| IVC017           | On 12/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.73585      |                   |            | 0.00          | 0                | 0.00          |
| IVC018           | On 12/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.74059      |                   |            | 0.00          | 0                | 0.00          |
| IVC019           | On 12/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.75007      |                   |            | 0.00          | 0                | 0.00          |
| IVC020           | On 12/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.70740      |                   |            | 0.00          | 0                | 0.00          |
| IVC021           | On 19/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59204      |                   |            | 0.00          | 0                | 0.00          |
| IVC022           | On 29/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39724      |                   |            | 0.00          | 0                | 0.00          |
| IVC023           | On 19/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26090      |                   |            | 0.00          | 0                | 0.00          |
| IVC024           | On 15/11/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00005      |                   |            | 0.00          | 0                | 0.00          |
| IVC025           | On 26/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.83920       |                   |            | 0.00          | 0                | 0.00          |
| IVC026           | On 26/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84090       |                   |            | 0.00          | 0                | 0.00          |
| IVC027           | On 03/04/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.97079      |                   |            | 0.00          | 0                | 0.00          |
| IVC028           | On 09/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.72978      |                   |            | 0.00          | 0                | 0.00          |
| IVC029           | On 24/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.48591      |                   |            | 0.00          | 0                | 0.00          |
| IVC030           | On 29/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35622      |                   |            | 0.00          | 0                | 0.00          |
| IVC032           | On 19/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17260      |                   |            | 0.00          | 0                | 0.00          |
| IVC033           | On 30/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.02952      |                   |            | 0.00          | 0                | 0.00          |
| IVC034           | On 30/06/2021 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05556      |                   |            | 0.00          | 0                | 0.00          |
| IVC035           | On 30/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05556      |                   |            | 0.00          | 0                | 0.00          |
| IVC036           | On 16/07/2019 | Spot Bond  |     | 8.67000   | 103.97129 |           | 8.67000      | 105.44585      |                   |            | 0.00          | 0                | 0.00          |
| IVC037           | On 16/07/2019 | Spot Bond  |     | 100.00000 | 13.72966  |           | 100.00000    | 13.67803       |                   |            | 0.00          | 0                | 0.00          |
| IVC038           | On 16/07/2019 | Spot Bond  |     | 100.00000 | 10.78501  |           | 100.00000    | 10.73759       |                   |            | 0.00          | 0                | 0.00          |
| IVC039           | On 17/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.60416      |                   |            | 0.00          | 0                | 0.00          |
| IVC040           | On 24/07/2021 | Spot Bond  |     | 8.89500   | 103.48937 |           | 8.89500      | 105.17983      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC041           | On 29/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.40476      |                   |            | 0.00          | 0                | 0.00          |
| IVC042           | On 14/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.05602      |                   |            | 0.00          | 0                | 0.00          |
| IVC043           | On 15/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.24188      |                   |            | 0.00          | 0                | 0.00          |
| IVC044           | On 16/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.92745      |                   |            | 0.00          | 0                | 0.00          |
| IVC045           | On 24/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.46639      |                   |            | 0.00          | 0                | 0.00          |
| IVC046           | On 24/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.66982      |                   |            | 0.00          | 0                | 0.00          |
| IVC047           | On 27/10/2015 | Spot Bond  |     | 7.16500   | 104.98326 |           | 7.16500      | 100.70703      |                   |            | 0.00          | 0                | 0.00          |
| IVC048           | On 06/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.24054      |                   |            | 0.00          | 0                | 0.00          |
| IVF57U           | On 12/02/2015 | Spot Bond  |     | 100.00000 | 82.16546  |           | 100.00000    | 81.98368       |                   |            | 0.00          | 0                | 0.00          |
| JDG01            | On 30/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.38964      |                   |            | 0.00          | 0                | 0.00          |
| JDG02U           | On 22/01/2015 | Spot Bond  |     | 100.00000 | 86.22722  |           | 100.00000    | 86.02716       |                   |            | 0.00          | 0                | 0.00          |
| JDG03            | On 15/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43816      |                   |            | 0.00          | 0                | 0.00          |
| JDG03U           | On 21/02/2016 | Spot Bond  |     | 100.00000 | 40.66304  |           | 100.00000    | 40.56453       |                   |            | 0.00          | 0                | 0.00          |
| JDG04            | On 15/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.11713      |                   |            | 0.00          | 0                | 0.00          |
| JDG07U           | On 14/11/2014 | Spot Bond  |     | 100.00000 | 98.91599  |           | 100.00000    | 99.18478       |                   |            | 0.00          | 0                | 0.00          |
| JDG08U           | On 28/11/2014 | Spot Bond  |     | 100.00000 | 97.33334  |           | 100.00000    | 98.57719       |                   |            | 0.00          | 0                | 0.00          |
| JDG09U           | On 29/01/2015 | Spot Bond  |     | 100.00000 | 84.82387  |           | 100.00000    | 84.63021       |                   |            | 0.00          | 0                | 0.00          |
| JDG10U           | On 29/01/2015 | Spot Bond  |     | 100.00000 | 89.35400  |           | 100.00000    | 89.15000       |                   |            | 0.00          | 0                | 0.00          |
| JDG11U           | On 04/02/2015 | Spot Bond  |     | 100.00000 | 83.76771  |           | 100.00000    | 83.57904       |                   |            | 0.00          | 0                | 0.00          |
| JDG12U           | On 18/03/2015 | Spot Bond  |     | 100.00000 | 94.03141  |           | 100.00000    | 93.79335       |                   |            | 0.00          | 0                | 0.00          |
| KAP001           | On 13/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.37071      |                   |            | 0.00          | 0                | 0.00          |
| KAP002           | On 13/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.42048      |                   |            | 0.00          | 0                | 0.00          |
| KAP003           | On 06/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.45009      |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| KCF03U           | On 30/10/2015 | Spot Bond  | 100.00000 |       | 53.61471  |           | 100.00000    | 53.48483       |                   |                      | 0.00          | 0                | 0.00             |
| KSB007           | On 31/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.70694      |                   |                      | 0.00          | 0                | 0.00             |
| KSB008           | On 01/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.35784      |                   |                      | 0.00          | 0                | 0.00             |
| KW01             | On 31/10/2027 | Spot Bond  | 8.24000   |       | 142.05970 |           | 8.24000      | 142.02802      |                   |                      | 0.00          | 0                | 0.00             |
| LBK02            | On 26/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.28678      |                   |                      | 0.00          | 0                | 0.00             |
| LBK03            | On 01/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.17004      |                   |                      | 0.00          | 0                | 0.00             |
| LBK05            | On 28/02/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.27596      |                   |                      | 0.00          | 0                | 0.00             |
| LBK06            | On 06/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.58491      |                   |                      | 0.00          | 0                | 0.00             |
| LBK07            | On 16/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.14728      |                   |                      | 0.00          | 0                | 0.00             |
| LBK08            | On 30/10/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.11259      |                   |                      | 0.00          | 0                | 700,000,000.00   |
| LEW01            | On 31/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.35491      |                   |                      | 0.00          | 0                | 0.00             |
| LGL02            | On 13/08/2017 | Spot Bond  | 8.40000   |       | 100.24992 |           | 8.40000      | 100.22751      |                   | 5,880,000,000,000.00 | 700,000,000   | 3,706,633,300.00 |                  |
| LGL03            | On 03/04/2018 | Spot Bond  | 8.45000   |       | 75.63782  |           | 8.45000      | 98.59289       |                   |                      | 0.00          | 0                | 0.00             |
| LGL04            | On 14/08/2020 | Spot Bond  | 8.98000   |       | 103.18151 |           | 8.98000      | 103.15688      |                   |                      | 0.00          | 0                | 643,533,300.00   |
| LHL01            | On 13/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.92775      |                   |                      | 0.00          | 0                | 0.00             |
| LHL02            | On 13/12/2015 | Spot Bond  | 9.68500   |       | 105.61128 |           | 9.68500      | 105.58399      |                   |                      | 0.00          | 0                | 1,040,000,000.00 |
| LHL03            | On 13/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.09891      |                   |                      | 0.00          | 0                | 0.00             |
| LRFA1            | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.73641      |                   |                      | 0.00          | 0                | 0.00             |
| LRFB1            | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.84662      |                   |                      | 0.00          | 0                | 0.00             |
| LRFC1            | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.97847      |                   |                      | 0.00          | 0                | 0.00             |
| MAQ057           | On 27/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.74404       |                   |                      | 0.00          | 0                | 0.00             |
| MAQ058           | On 08/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.54688       |                   |                      | 0.00          | 0                | 0.00             |
| MAQ059           | On 09/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.99740       |                   |                      | 0.00          | 0                | 0.00             |
| MAQ060           | On 09/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.59164      |                   |                      | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| MAQ061           | On 05/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.53092       |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ062           | On 13/11/2015 | Spot Bond  | 100.00000 | 44.09469  |           | 100.00000    | 36.17255       |                   | 4,000,000,000,000,000.00 | 40,000,000,000 | 40,000,000,000.00 |                |
| MAQ063           | On 13/02/2015 | Spot Bond  | 100.00000 | 80.75221  |           | 100.00000    | 80.57395       |                   | 2,600,000,000,000,000.00 | 26,000,000,000 | 26,000,000,000.00 |                |
| MAQ08U           | On 11/12/2014 | Spot Bond  | 100.00000 | 94.07216  |           | 100.00000    | 93.83033       |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ09U           | On 14/11/2014 | Spot Bond  | 100.00000 | 98.91599  |           | 100.00000    | 99.18478       |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ0A1           | On 28/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28147      |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ0A2           | On 31/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.29095      |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ12U           | On 12/12/2014 | Spot Bond  | 100.00000 | 93.83033  |           | 100.00000    | 93.58974       |                   |                          | 0.00           | 0                 | 0.00           |
| MAQN01           | On 28/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.18335      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF028           | On 16/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.75394      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF029           | On 01/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.33963      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF030           | On 01/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.87109      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF033           | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.20033      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF035           | On 10/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.56536      |                   |                          | 0.00           | 0                 | 200,000,000.00 |
| MBF037           | On 11/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.10520      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF038           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.59945      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF039           | On 17/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.70964      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF040           | On 06/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.12980      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF041           | On 07/08/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.18885      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF042           | On 07/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.19320      |                   |                          | 0.00           | 0                 | 0.00           |
| MBP23U           | On 13/02/2015 | Spot Bond  | 100.00000 | 82.16053  |           | 100.00000    | 81.97916       |                   |                          | 0.00           | 0                 | 0.00           |
| MBP24U           | On 22/03/2016 | Spot Bond  | 100.00000 | 37.68355  |           | 100.00000    | 37.59126       |                   |                          | 0.00           | 0                 | 0.00           |
| MBP25U           | On 22/03/2015 | Spot Bond  | 100.00000 | 91.45729  |           | 100.00000    | 91.22807       |                   |                          | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MBP29U           | On 23/09/2017 | Spot Bond  | 100.00000 |       | 18.10070  |           | 100.00000    | 18.02110       |                   |            | 0.00          | 0                | 0.00             |
| MBP30U           | On 24/10/2017 | Spot Bond  | 100.00000 |       | 22.15523  |           | 100.00000    | 21.98894       |                   |            | 0.00          | 0                | 0.00             |
| MBP31U           | On 24/10/2017 | Spot Bond  | 100.00000 |       | 22.29928  |           | 100.00000    | 22.13191       |                   |            | 0.00          | 0                | 0.00             |
| MBP32U           | On 10/11/2017 | Spot Bond  | 100.00000 |       | 19.61850  |           | 100.00000    | 19.47125       |                   |            | 0.00          | 0                | 0.00             |
| MBSA01           | On 16/04/2019 | Spot Bond  | 8.33000   |       | 103.36331 |           | 8.33000      | 103.34014      |                   |            | 0.00          | 0                | 550,000,000.00   |
| MBSA02           | On 15/04/2019 | Spot Bond  | 8.35000   |       | 102.82968 |           | 8.35000      | 102.80657      |                   |            | 0.00          | 0                | 0.00             |
| MCB3M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.42207      |                   |            | 0.00          | 0                | 0.00             |
| MCB5M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.32771      |                   |            | 0.00          | 0                | 0.00             |
| MCB6M            | On 13/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.68802      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA3           | On 05/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.74355      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA4           | On 05/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.56982      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA6           | On 05/07/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.68979      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB3           | On 05/10/2016 | Spot Bond  | 7.53500   |       | 102.84070 |           | 7.53500      | 102.81980      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB4           | On 05/01/2019 | Spot Bond  | 8.32000   |       | 106.93804 |           | 8.32000      | 106.91435      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB5           | On 05/01/2022 | Spot Bond  | 9.15000   |       | 108.11045 |           | 9.15000      | 108.08417      |                   |            | 0.00          | 0                | 0.00             |
| MET01            | On 15/12/2014 | Spot Bond  | 6.16500   |       | 104.15003 |           | 6.16500      | 104.13252      |                   |            | 0.00          | 0                | 800,000,000.00   |
| MFS1A1           | On 20/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.10664      |                   |            | 0.00          | 0                | 0.00             |
| MFS1A2           | On 20/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.14474      |                   |            | 0.00          | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  | 9.15000   |       | 105.73864 |           | 9.15000      | 105.75834      |                   |            | 0.00          | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  | 7.33500   |       | 102.39978 |           | 7.33500      | 102.37940      |                   |            | 0.00          | 0                | 4,970,000,000.00 |
| MIIL01           | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.70907      |                   |            | 0.00          | 0                | 0.00             |
| MIIL02           | On 31/05/2017 | Spot Bond  | 8.46000   |       | 104.82610 |           | 8.46000      | 104.80237      |                   |            | 0.00          | 0                | 0.00             |
| MMIG01           | On 17/03/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.27963      |                   |            | 0.00          | 0                | 0.00             |
| MMIG02           | On 17/03/2026 | Spot Bond  | 9.02500   |       | 108.98324 |           | 9.02500      | 106.60523      |                   |            | 0.00          | 0                | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| MMS01U           | On 10/12/2016 | Spot Bond  | 100.00000 |       | 15.89612  | 100.00000 | 15.85719     |                |                   |            | 0.00          | 0                | 0.00           |
| MQB01            | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.92672    |                |                   |            | 0.00          | 0                | 0.00           |
| MQB02            | On 31/05/2017 | Spot Bond  | 8.16000   |       | 104.68941 | 8.16000   | 104.66654    |                |                   |            | 0.00          | 0                | 140,000,000.00 |
| MTN03            | On 13/07/2015 | Spot Bond  | 7.28500   |       | 104.53655 | 7.28500   | 104.51622    |                |                   |            | 0.00          | 0                | 970,000,000.00 |
| MTN04            | On 13/07/2017 | Spot Bond  | 8.15000   |       | 108.14044 | 8.15000   | 108.11696    |                |                   |            | 0.00          | 0                | 810,000,000.00 |
| N4A211           | On 14/08/2020 | Spot Bond  | 100.89771 |       | 6.14001   | 100.89771 | 6.12501      |                |                   |            | 0.00          | 0                | 0.00           |
| N4A302           | On 14/08/2020 | Spot Bond  | 100.61875 |       | 6.22212   | 100.61875 | 6.20697      |                |                   |            | 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   | 100.05583    |                |                   |            | 0.00          | 1,200,000,000    | 300,000,000.00 |
| N4B508           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.06088    |                |                   |            | 0.00          | 0                | 0.00           |
| N4C508           | On 14/08/2020 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.06655    |                |                   |            | 0.00          | 0                | 0.00           |
| N4D68U           | On 14/08/2020 | Spot Bond  | 100.00000 |       | 0.59605   | 100.00000 | 0.59461      |                |                   |            | 0.00          | 0                | 0.00           |
| N4E68U           | On 14/08/2020 | Spot Bond  | 100.00000 |       | 0.59605   | 100.00000 | 0.59461      |                |                   |            | 0.00          | 0                | 0.00           |
| NAM01            | On 19/11/2022 | Spot Bond  | 8.63500   |       | 97.84301  | 8.63500   | 97.82054     |                |                   |            | 0.00          | 0                | 0.00           |
| NBK10A           | On 25/07/2016 | Spot Bond  | 7.59000   |       | 101.10639 | 7.59000   | 101.08592    |                |                   |            | 0.00          | 0                | 0.00           |
| NBK11A           | On 28/11/2020 | Spot Bond  | 8.67000   |       | 105.36736 | 8.67000   | 105.34307    |                |                   |            | 0.00          | 0                | 0.00           |
| NBK12A           | On 19/03/2021 | Spot Bond  | 8.47500   |       | 105.89958 | 8.47500   | 105.87530    |                |                   |            | 0.00          | 0                | 0.00           |
| NBK12B           | On 20/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.96624     |                |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| NBK13A           | On 19/03/2024 | Spot Bond  | 8.97000   | 106.32661 |           | 8.97000      | 106.30084      |                   |            | 0.00                 | 0                | 0.00              |
| NBK13B           | On 21/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.06361      |                   |            | 0.00                 | 0                | 0.00              |
| NBK14A           | On 26/06/2021 | Spot Bond  | 8.83500   | 105.92405 |           | 8.83500      | 105.77321      |                   |            | 0.00                 | 0                | 0.00              |
| NBK14B           | On 27/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.79252      |                   |            | 0.00                 | 0                | 0.00              |
| NBK15B           | On 27/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.99617      |                   |            | 0.00                 | 0                | 14,500,000,000.00 |
| NBK16B           | On 25/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.63441      |                   |            | 0.00                 | 0                | 0.00              |
| NBK17B           | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.67166      |                   |            | 0.00                 | 0                | 0.00              |
| NBK18B           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.96880      |                   |            | 0.00                 | 0                | 0.00              |
| NBK19B           | On 26/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.01498      |                   |            | 0.00                 | 0                | 0.00              |
| NBK20B           | On 25/06/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.97363      |                   |            | 0.00                 | 0                | 0.00              |
| NBK21B           | On 10/11/2017 | Spot Bond  | 100.00000 | 19.25844  |           | 100.00000    | 19.11068       |                   |            | 0.00                 | 0                | 0.00              |
| NBK2A            | On 15/09/2015 | Spot Bond  | 6.88500   | 104.72996 |           | 6.88500      | 104.71039      |                   |            | 0.00                 | 0                | 680,000,000.00    |
| NBK2B            | On 15/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.52425      |                   |            | 0.00                 | 0                | 0.00              |
| NBK3A            | On 09/09/2019 | Spot Bond  | 8.15000   | 114.85120 |           | 8.15000      | 114.82587      |                   |            | 2,009,790,000,000.00 | 246,600,000      | 1,573,300,000.00  |
| NBK4             | On 28/10/2024 | Spot Bond  | 10.41500  | 37.34176  |           | 10.41500     | 37.28100       |                   |            | 0.00                 | 0                | 0.00              |
| NBK6A            | On 19/04/2015 | Spot Bond  | 7.08500   | 101.83539 |           | 7.08500      | 101.81619      |                   |            | 0.00                 | 0                | 930,000,000.00    |
| NBK6B            | On 19/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.80948      |                   |            | 0.00                 | 0                | 0.00              |
| NBK7B            | On 19/04/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.63345      |                   |            | 0.00                 | 0                | 0.00              |
| NBK9A            | On 23/03/2016 | Spot Bond  | 7.52000   | 103.74273 |           | 7.52000      | 103.72158      |                   |            | 0.00                 | 0                | 1,874,100,000.00  |
| NBK9B            | On 23/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12466      |                   |            | 0.00                 | 0                | 0.00              |
| NCLN48           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15527      |                   |            | 0.00                 | 0                | 0.00              |
| NCLN54           | On 31/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.71529      |                   |            | 0.00                 | 0                | 0.00              |
| NCLN55           | On 07/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91509      |                   |            | 0.00                 | 0                | 0.00              |
| NCLN56           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.73620      |                   |            | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NCLN58           | On 01/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.68829      |                   |            | 0.00          | 0                | 0.00          |
| NCLN61           | On 30/11/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 93.01498       |                   |            | 0.00          | 0                | 0.00          |
| NCLN62           | On 02/12/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.58358      |                   |            | 0.00          | 0                | 0.00          |
| NCLN63           | On 08/12/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| NCLN64           | On 25/01/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.44594      |                   |            | 0.00          | 0                | 0.00          |
| NCLN66           | On 29/01/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.40489      |                   |            | 0.00          | 0                | 0.00          |
| NCLN69           | On 27/05/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 89.35687       |                   |            | 0.00          | 0                | 0.00          |
| NCLN73           | On 03/07/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.94811      |                   |            | 0.00          | 0                | 0.00          |
| NCLN74           | On 15/08/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00014      |                   |            | 0.00          | 0                | 0.00          |
| NCLN75           | On 20/09/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.19424      |                   |            | 0.00          | 0                | 0.00          |
| NCLN76           | On 20/09/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.13330      |                   |            | 0.00          | 0                | 0.00          |
| NCLN77           | On 09/10/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.61339      |                   |            | 0.00          | 0                | 0.00          |
| NCLN78           | On 20/03/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.09594      |                   |            | 0.00          | 0                | 0.00          |
| NCLN79           | On 20/03/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.98392      |                   |            | 0.00          | 0                | 0.00          |
| NCLN80           | On 20/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.98323      |                   |            | 0.00          | 0                | 0.00          |
| NCLN81           | On 31/01/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.33742      |                   |            | 0.00          | 0                | 0.00          |
| NCLN82           | On 20/03/2024 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.13098      |                   |            | 0.00          | 0                | 0.00          |
| NCLN83           | On 20/03/2024 | Spot Bond  |     | 9.58500 | 107.66439 |           | 9.58500      | 108.07849      |                   |            | 0.00          | 0                | 0.00          |
| NCLN84           | On 20/03/2024 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.12411      |                   |            | 0.00          | 0                | 0.00          |
| NCLN85           | On 20/03/2024 | Spot Bond  |     | 9.62000 | 106.39567 |           | 9.62000      | 106.97092      |                   |            | 0.00          | 0                | 0.00          |
| NCLN87           | On 20/03/2024 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.13098      |                   |            | 0.00          | 0                | 0.00          |
| NCLN88           | On 20/12/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.01831      |                   |            | 0.00          | 0                | 0.00          |
| NCLN89           | On 20/03/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.15816      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NCLN90           | On 20/09/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14196      |                   |            | 0.00          | 0                | 0.00             |
| NCLN91           | On 20/09/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15568      |                   |            | 0.00          | 0                | 0.00             |
| NED11            | On 17/09/2015 | Spot Bond  | 7.87500   | 103.88064 |           | 7.87500      | 103.85848      |                   |            | 0.00          | 0                | 0.00             |
| NED13            | On 25/07/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.50836      |                   |            | 0.00          | 0                | 0.00             |
| NED14            | On 29/11/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.69632      |                   |            | 0.00          | 0                | 0.00             |
| NED15            | On 08/04/2024 | Spot Bond  | 9.53000   | 106.62539 |           | 9.53000      | 106.86605      |                   |            | 0.00          | 0                | 0.00             |
| NED16            | On 08/04/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.84257      |                   |            | 0.00          | 0                | 0.00             |
| NED17            | On 14/10/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.68779      |                   |            | 0.00          | 0                | 0.00             |
| NED9             | On 06/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.75962      |                   |            | 0.00          | 0                | 0.00             |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 11.55000  | 110.89687 |           | 11.55000     | 110.86304      |                   |            | 0.00          | 0                | 1,630,000,000.00 |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 107.72662      |                   |            | 0.00          | 0                | 0.00             |
| NHM001           | On 04/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.34280      |                   |            | 0.00          | 0                | 0.00             |
| NILB10           | On 08/12/2016 | Spot Bond  | 2.17000   | 170.46240 |           | 2.17000      | 170.43184      |                   |            | 0.00          | 0                | 0.00             |
| NILB11           | On 31/01/2025 | Spot Bond  | 2.60000   | 95.37489  |           | 2.60000      | 138.00844      |                   |            | 0.00          | 0                | 0.00             |
| NMP20N           | On 24/07/2020 | Spot Bond  | 8.20000   | 108.09205 |           | 8.20000      | 108.06845      |                   |            | 0.00          | 0                | 0.00             |
| NPL08            | On 10/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.27473      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 8.83000   | 106.83191 |           | 8.83000      | 109.28245      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A11           | On 22/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.86798       |                   |            | 0.00          | 0                | 0.00             |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00353      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A16           | On 22/05/2048 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.87549       |                   |            | 0.00          | 0                | 0.00             |
| NQ1A17           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.87084       |                   |            | 0.00          | 0                | 0.00             |
| NQ1A18           | On 22/05/2049 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.87365       |                   |            | 0.00          | 0                | 0.00             |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 9.03000   | 106.79377 |           | 9.03000      | 111.06529      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.87090       |                   |            | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1B15           | On 22/05/2050 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86803       |                   |            | 0.00          | 0                | 0.00             |
| NQ1B16           | On 22/05/2049 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86991       |                   |            | 0.00          | 0                | 0.00             |
| NQ1C10           | On 22/05/2020 | Spot Bond  |     | 9.23000   | 106.75590 |           | 9.23000      | 109.29923      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C14           | On 22/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86437       |                   |            | 0.00          | 0                | 0.00             |
| NQ1C15           | On 22/05/2050 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86616       |                   |            | 0.00          | 0                | 0.00             |
| NQ1C16           | On 22/05/2049 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86523       |                   |            | 0.00          | 0                | 0.00             |
| NQF1D5           | On 22/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.83053       |                   |            | 0.00          | 0                | 0.00             |
| NQF1D6           | On 22/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84196       |                   |            | 0.00          | 0                | 0.00             |
| NQF1D7           | On 22/05/2050 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86242       |                   |            | 0.00          | 0                | 0.00             |
| NRA018           | On 30/11/2018 | Spot Bond  |     | 8.01000   | 120.08585 |           | 8.01000      | 120.06009      |                   |            | 0.00          | 0                | 500,000,000.00   |
| NRA022           | On 31/10/2022 | Spot Bond  |     | 8.87500   | 119.55867 |           | 8.87500      | 119.53000      |                   |            | 0.00          | 0                | 300,000,000.00   |
| NRA023           | On 31/05/2023 | Spot Bond  |     | 2.06500   | 176.00713 |           | 2.06500      | 175.97607      |                   |            | 0.00          | 0                | 8,400,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  |     | 9.68000   | 125.21781 |           | 9.68000      | 125.18547      |                   |            | 0.00          | 0                | 2,920,000,000.00 |
| NTC12            | On 25/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05310      |                   |            | 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      | 100.88100      |                   |            | 0.00          | 0                | 0.00             |
| NTC16            | On 22/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.22850      |                   |            | 0.00          | 0                | 0.00             |
| NTC17            | On 27/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.60315       |                   |            | 0.00          | 0                | 0.00             |
| NTC18            | On 27/02/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.80342       |                   |            | 0.00          | 0                | 100,000,000.00   |
| NYT101           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.96256      |                   |            | 0.00          | 0                | 0.00             |
| NYT102           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.30251      |                   |            | 0.00          | 0                | 0.00             |
| NYT13U           | On 28/05/2020 | Spot Bond  |     | 100.00000 | 19.06446  |           | 100.00000    | 19.01828       |                   |            | 0.00          | 0                | 0.00             |
| OCT1A1           | On 18/10/2015 | Spot Bond  |     | 100.00000 | 58.34426  |           | 100.00000    | 58.20292       |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| OML01            | On 27/10/2015 | Spot Bond  | 7.17500   | 102.08943 |           | 7.17500      | 102.06966      |                   |            | 6,730,150,000,000.00   | 938,000,000      | 8,729,000,000.00  |
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 | 21.90739  |           | 100.00000    | 21.85431       |                   |            | 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              |
| PCF03            | On 06/04/2015 | Spot Bond  | 100.00000 | 90.14235  |           | 100.00000    | 89.92670       |                   |            | 0.00                   | 0                | 0.00              |
| PMM10            | On 14/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.10155      |                   |            | 0.00                   | 0                | 0.00              |
| PMM11            | On 23/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.37375      |                   |            | 0.00                   | 0                | 0.00              |
| PMM12            | On 02/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36450      |                   |            | 0.00                   | 0                | 0.00              |
| PMM13            | On 06/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36024      |                   |            | 0.00                   | 0                | 0.00              |
| PMM15            | On 04/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55775      |                   |            | 0.00                   | 0                | 0.00              |
| PPC001           | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.18558      |                   |            | 0.00                   | 400,000,000      | 100,000,000.00    |
| PPC002           | On 31/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.18978      |                   |            | 0.00                   | 0                | 0.00              |
| PPC003           | On 31/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55170      |                   |            | 0.00                   | 0                | 0.00              |
| PPC004           | On 30/06/2021 | Spot Bond  | 9.12500   | 107.28547 |           | 9.12500      | 107.12055      |                   |            | 0.00                   | 0                | 0.00              |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.41112      |                   |            | 0.00                   | 0                | 0.00              |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.42243      |                   |            | 0.00                   | 0                | 0.00              |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.42752      |                   |            | 0.00                   | 0                | 0.00              |
| PRE1B1           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.43883      |                   |            | 0.00                   | 0                | 0.00              |
| PRE1C1           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48739      |                   |            | 0.00                   | 0                | 0.00              |
| PRE1D1           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49867      |                   |            | 0.00                   | 0                | 0.00              |
| PTH01            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.38076      |                   |            | 0.00                   | 0                | 0.00              |
| R010P            | On 21/12/2025 | Spot Bond  | 7.66000   | 43.44639  |           | 7.66000      | 43.43747       |                   |            | 0.00                   | 0                | 0.00              |
| R158             | On 15/09/2015 | Spot Bond  | 6.18500   | 108.14755 |           | 6.18500      | 108.12936      |                   |            | 137,497,498,000,000.00 | 22,230,800,000   | 15,360,400,000.00 |
| R158P            | On 15/09/2015 | Spot Bond  | 6.31000   | 95.01441  |           | 6.31000      | 94.99811       |                   |            | 0.00                   | 0                | 0.00              |
| R159             | On 15/09/2016 | Spot Bond  | 6.41000   | 114.38158 |           | 6.41000      | 114.36165      |                   |            | 593,486,553,178,000.00 | 92,587,605,800   | 26,191,100,000.00 |



| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|------------------|
| R159P            | On 15/09/2016 | Spot Bond  | 6.24000 |       | 89.40181  |           | 6.24000      | 89.38664       |                   |                          | 0.00           | 0                 | 0.00             |
| R186             | On 21/12/2026 | Spot Bond  | 7.91000 |       | 124.21424 |           | 7.84000      | 124.80082      |                   | 9,436,945,722,113,000.00 | 93,039,914,300 | 93,199,569,300.00 |                  |
| R187P            | On 21/12/2026 | Spot Bond  | 7.58000 |       | 40.67752  |           | 7.58000      | 40.66925       |                   |                          | 0.00           | 0                 | 0.00             |
| R188P            | On 21/12/2027 | Spot Bond  | 7.50000 |       | 38.14399  |           | 7.50000      | 38.13632       |                   |                          | 0.00           | 0                 | 0.00             |
| R197             | On 07/12/2023 | Spot Bond  | 1.66000 |       | 290.57654 |           | 1.66000      | 290.52843      |                   | 190,050,744,000.00       | 114,488,400    | 29,872,744,200.00 |                  |
| R201             | On 21/12/2014 | Spot Bond  | 5.63500 |       | 103.84594 |           | 5.59000      | 103.83432      |                   |                          | 0.00           | 0                 | 3,043,694,300.00 |
| R202             | On 07/12/2033 | Spot Bond  | 1.75000 |       | 235.76311 |           | 1.75000      | 235.72352      |                   | 2,222,759,350,000.00     | 1,270,148,200  | 49,507,269,500.00 |                  |
| R2023            | On 28/02/2023 | Spot Bond  | 7.65500 |       | 102.24826 |           | 7.57000      | 102.74524      |                   | 1,644,104,897,769,500.00 | 14,775,296,900 | 29,523,626,900.00 |                  |
| R203             | On 15/09/2017 | Spot Bond  | 6.67500 |       | 105.43560 |           | 6.60000      | 105.61185      |                   | 1,348,235,184,660,000.00 | 01,982,799,200 | 08,056,600,000.00 |                  |
| R2030            | On 31/01/2030 | Spot Bond  | 8.25500 |       | 100.18602 |           | 8.25500      | 100.16400      |                   | 856,545,319,799,000.00   | 03,760,789,800 | 25,143,800,000.00 |                  |
| R2032            | On 31/03/2032 | Spot Bond  | 8.43000 |       | 99.46764  |           | 8.43000      | 99.44508       |                   | 1,850,257,661,478,000.00 | 19,484,894,600 | 20,627,394,600.00 |                  |
| R2037            | On 31/01/2037 | Spot Bond  | 8.54000 |       | 102.12414 |           | 8.54000      | 102.10095      |                   | 320,815,067,034,000.00   | 37,566,167,100 | 71,703,167,100.00 |                  |
| R204             | On 21/12/2018 | Spot Bond  | 6.97500 |       | 106.86210 |           | 6.90000      | 107.11145      |                   | 1,928,459,014,222,500.00 | 76,481,579,100 | 50,683,803,000.00 |                  |
| R2044            | On 31/01/2044 | Spot Bond  | 8.62500 |       | 103.91943 |           | 8.62500      | 103.89558      |                   | 3,521,496,937,500,000.00 | 08,289,500,000 | 64,209,500,000.00 |                  |
| R2048            | On 28/02/2048 | Spot Bond  | 8.61500 |       | 103.35929 |           | 8.61500      | 103.33520      |                   | 1,309,968,600,586,500.00 | 52,056,715,100 | 64,349,515,000.00 |                  |
| R207             | On 15/01/2020 | Spot Bond  | 7.23000 |       | 102.55326 |           | 7.15000      | 102.87403      |                   | 472,688,911,257,000.00   | 65,378,825,900 | 58,663,227,100.00 |                  |
| R208             | On 31/03/2021 | Spot Bond  | 7.41000 |       | 97.59482  |           | 7.32500      | 97.99329       |                   | 2,512,070,105,805,000.00 | 39,010,810,500 | 33,516,100,000.00 |                  |
| R209             | On 31/03/2036 | Spot Bond  | 8.52500 |       | 78.62626  |           | 8.45500      | 79.17666       |                   | 1,464,793,445,802,500.00 | 71,823,278,100 | 10,576,965,200.00 |                  |
| R210             | On 31/03/2028 | Spot Bond  | 1.68000 |       | 175.09325 |           | 1.68000      | 175.06415      |                   | 14,432,601,120,000.00    | 8,590,834,000  | 31,328,600,000.00 |                  |
| R211             | On 31/01/2017 | Spot Bond  | 0.83000 |       | 132.71456 |           | 0.83000      | 132.69562      |                   | 51,551,300,000.00        | 62,110,000     | 36,661,955,000.00 |                  |
| R212             | On 31/01/2022 | Spot Bond  | 1.61000 |       | 137.70576 |           | 1.61000      | 137.68320      |                   | 27,911,662,604,000.00    | 17,336,436,400 | 99,975,655,200.00 |                  |
| R213             | On 28/02/2031 | Spot Bond  | 8.37500 |       | 89.40904  |           | 8.30500      | 89.95366       |                   | 1,630,330,907,375,000.00 | 94,666,377,000 | 29,836,466,200.00 |                  |
| R214             | On 28/02/2041 | Spot Bond  | 8.55500 |       | 80.03797  |           | 8.55500      | 80.01945       |                   | 1,332,870,208,821,500.00 | 55,800,141,300 | 05,315,041,300.00 |                  |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R227C            | On 15/03/2015 | Spot Bond  | 6.47000 |       | 97.96819  |           | 6.47000      | 97.95118       |                   |            | 0.00          | 0                | 0.00          |
| R228C            | On 15/09/2015 | Spot Bond  | 6.31000 |       | 95.01441  |           | 6.31000      | 94.99811       |                   |            | 0.00          | 0                | 0.00          |
| R229C            | On 15/03/2016 | Spot Bond  | 6.23000 |       | 92.20298  |           | 6.23000      | 92.18735       |                   |            | 0.00          | 0                | 0.00          |
| R230C            | On 15/09/2016 | Spot Bond  | 6.24000 |       | 89.40181  |           | 6.24000      | 89.38664       |                   |            | 0.00          | 0                | 0.00          |
| R326C            | On 21/12/2014 | Spot Bond  | 5.59500 |       | 99.49670  |           | 5.59500      | 99.48152       |                   |            | 0.00          | 0                | 0.00          |
| R327C            | On 21/06/2015 | Spot Bond  | 6.38000 |       | 96.36141  |           | 6.38000      | 96.34488       |                   |            | 0.00          | 0                | 0.00          |
| R328C            | On 21/12/2015 | Spot Bond  | 6.25000 |       | 93.51089  |           | 6.25000      | 93.49517       |                   |            | 0.00          | 0                | 0.00          |
| R329C            | On 21/06/2016 | Spot Bond  | 6.23000 |       | 90.70520  |           | 6.23000      | 90.68999       |                   |            | 0.00          | 0                | 0.00          |
| R330C            | On 21/12/2016 | Spot Bond  | 6.29000 |       | 87.85818  |           | 6.29000      | 87.84331       |                   |            | 0.00          | 0                | 0.00          |
| R331C            | On 21/06/2017 | Spot Bond  | 6.57500 |       | 84.57227  |           | 6.57500      | 84.55732       |                   |            | 0.00          | 0                | 0.00          |
| R332C            | On 21/12/2017 | Spot Bond  | 6.62500 |       | 81.75807  |           | 6.62500      | 81.74351       |                   |            | 0.00          | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  | 6.90500 |       | 78.37090  |           | 6.90500      | 78.35637       |                   |            | 0.00          | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  | 6.88500 |       | 75.81538  |           | 6.88500      | 75.80136       |                   |            | 0.00          | 0                | 0.00          |
| R335C            | On 21/06/2019 | Spot Bond  | 6.86500 |       | 73.35737  |           | 6.86500      | 73.34384       |                   |            | 0.00          | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  | 6.85500 |       | 70.95785  |           | 6.85500      | 70.94478       |                   |            | 0.00          | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  | 7.11000 |       | 67.66786  |           | 7.11000      | 67.65494       |                   |            | 0.00          | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  | 7.09000 |       | 65.42176  |           | 7.09000      | 65.40930       |                   |            | 0.00          | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  | 7.24500 |       | 62.56196  |           | 7.24500      | 62.54980       |                   |            | 0.00          | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  | 7.21500 |       | 60.49895  |           | 7.21500      | 60.48723       |                   |            | 0.00          | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  | 7.18500 |       | 58.52092  |           | 7.18500      | 58.50964       |                   |            | 0.00          | 0                | 0.00          |
| R342C            | On 21/12/2022 | Spot Bond  | 7.15500 |       | 56.62398  |           | 7.15500      | 56.61311       |                   |            | 0.00          | 0                | 0.00          |
| R343C            | On 21/06/2023 | Spot Bond  | 7.11500 |       | 54.84990  |           | 7.11500      | 54.83943       |                   |            | 0.00          | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  | 7.07500 |       | 53.15197  |           | 7.07500      | 53.14187       |                   |            | 0.00          | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  | 7.78000 |       | 48.09613  |           | 7.78000      | 48.08610       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R346C            | On 21/12/2024 | Spot Bond  | 7.74000   | 46.47546  |           | 7.74000      | 46.46582       |                   |            | 0.00          | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  | 7.70000   | 44.92674  |           | 7.70000      | 44.91747       |                   |            | 0.00          | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  | 7.66000   | 43.44639  |           | 7.66000      | 43.43747       |                   |            | 0.00          | 0                | 0.00          |
| R349C            | On 21/06/2026 | Spot Bond  | 7.62000   | 42.03105  |           | 7.62000      | 42.02246       |                   |            | 0.00          | 0                | 0.00          |
| R350C            | On 21/12/2026 | Spot Bond  | 7.58000   | 40.67752  |           | 7.58000      | 40.66925       |                   |            | 0.00          | 0                | 0.00          |
| R351C            | On 21/06/2027 | Spot Bond  | 7.54000   | 39.38278  |           | 7.54000      | 39.37482       |                   |            | 0.00          | 0                | 0.00          |
| R352C            | On 21/12/2027 | Spot Bond  | 7.50000   | 38.14399  |           | 7.50000      | 38.13632       |                   |            | 0.00          | 0                | 0.00          |
| RCSB03           | On 15/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.88495      |                   |            | 0.00          | 0                | 0.00          |
| RCSB04           | On 25/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.03388      |                   |            | 0.00          | 0                | 0.00          |
| RCSB05           | On 12/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.92985      |                   |            | 0.00          | 0                | 0.00          |
| RCSB06           | On 17/01/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.77980      |                   |            | 0.00          | 0                | 0.00          |
| RCSB1U           | On 30/04/2017 | Spot Bond  | 100.00000 | 20.44210  |           | 100.00000    | 20.39257       |                   |            | 0.00          | 0                | 0.00          |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 | 9.12692   |           | 100.00000    | 9.10481        |                   |            | 0.00          | 0                | 0.00          |
| RCSB3U           | On 17/03/2017 | Spot Bond  | 100.00000 | 24.92386  |           | 100.00000    | 24.86281       |                   |            | 0.00          | 0                | 0.00          |
| RCSB4U           | On 07/11/2015 | Spot Bond  | 100.00000 | 50.98208  |           | 100.00000    | 50.75788       |                   |            | 0.00          | 0                | 0.00          |
| RDFB01           | On 30/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25389      |                   |            | 0.00          | 0                | 0.00          |
| RDFB02           | On 11/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.42924      |                   |            | 0.00          | 0                | 0.00          |
| RDFB03           | On 22/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.79587      |                   |            | 0.00          | 0                | 0.00          |
| RDFC13           | On 24/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99803      |                   |            | 0.00          | 0                | 0.00          |
| RDFC15           | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.49499      |                   |            | 0.00          | 0                | 0.00          |
| RES12            | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.27048      |                   |            | 0.00          | 0                | 0.00          |
| RES15            | On 12/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.68149      |                   |            | 0.00          | 0                | 0.00          |
| RES18            | On 05/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.25331      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RES24            | On 09/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45346      |                   |            | 0.00          | 0                | 0.00          |
| RES27            | On 21/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56291      |                   |            | 0.00          | 0                | 0.00          |
| RES29            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.68586      |                   |            | 0.00          | 0                | 0.00          |
| RES30            | On 07/03/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.52238      |                   |            | 0.00          | 0                | 0.00          |
| RES31            | On 02/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74887      |                   |            | 0.00          | 0                | 0.00          |
| RES32            | On 20/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58770      |                   |            | 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      | 99.77916       |                   |            | 0.00          | 0                | 0.00          |
| RP005            | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 83.76425       |                   |            | 0.00          | 0                | 0.00          |
| RP006            | On 30/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 81.11549       |                   |            | 0.00          | 0                | 0.00          |
| RP007            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 84.59886       |                   |            | 0.00          | 0                | 0.00          |
| RP008            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 83.15460       |                   |            | 0.00          | 0                | 0.00          |
| RP013            | On 27/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.50241      |                   |            | 0.00          | 0                | 0.00          |
| RP014            | On 27/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 82.24893       |                   |            | 0.00          | 0                | 0.00          |
| RP016            | On 10/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 92.22155       |                   |            | 0.00          | 0                | 0.00          |
| RP018            | On 12/02/2020 | Spot Bond  | 12.35000  | 105.66386 |           | 12.35000     | 105.62945      |                   |            | 0.00          | 0                | 0.00          |
| RP020            | On 12/02/2020 | Spot Bond  | 100.00000 | 13.28396  |           | 100.00000    | 13.25178       |                   |            | 0.00          | 0                | 0.00          |
| RP025            | On 21/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61761      |                   |            | 0.00          | 0                | 0.00          |
| RP026            | On 13/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.49924      |                   |            | 0.00          | 0                | 0.00          |
| RPG02            | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.83265       |                   |            | 0.00          | 0                | 0.00          |
| RPG03            | On 23/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10875      |                   |            | 0.00          | 0                | 0.00          |
| RPP01U           | On 31/08/2018 | Spot Bond  | 100.00000 | 4.27052   |           | 100.00000    | 4.26006        |                   |            | 0.00          | 0                | 0.00          |
| RPP04U           | On 07/10/2016 | Spot Bond  | 100.00000 | 23.22049  |           | 100.00000    | 23.16424       |                   |            | 0.00          | 0                | 0.00          |
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 | 34.23029  |           | 100.00000    | 34.14737       |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| RPP08U           | On 30/04/2020 | Spot Bond  | 100.00000 |       | 12.47978  | 100.00000 | 12.46449     |                |                   |                      | 0.00          | 0                | 0.00             |
| RPP09U           | On 21/11/2016 | Spot Bond  | 100.00000 |       | 24.86960  | 100.00000 | 24.80936     |                |                   |                      | 0.00          | 0                | 0.00             |
| RPS001           | On 16/11/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.77073     |                |                   |                      | 0.00          | 0                | 0.00             |
| RPS002           | On 30/04/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 77.40132     |                |                   |                      | 0.00          | 0                | 0.00             |
| RW21             | On 21/04/2021 | Spot Bond  | 8.62500   |       | 107.28158 | 8.62500   | 107.25670    |                |                   | 1,331,700,000,000.00 |               | 154,400,000      | 857,200,000.00   |
| RW23             | On 10/12/2023 | Spot Bond  | 8.82000   |       | 108.41651 | 8.82000   | 108.39095    |                |                   |                      | 0.00          | 0                | 0.00             |
| RW28             | On 10/12/2028 | Spot Bond  | 9.53500   |       | 91.75586  | 9.53500   | 109.90243    |                |                   | 5,619,929,000,000.00 |               | 589,400,000      | 294,700,000.00   |
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 96.42083     |                |                   |                      | 0.00          | 0                | 0.00             |
| SBK12            | On 24/11/2016 | Spot Bond  | 7.61000   |       | 105.72404 | 7.61000   | 105.70257    |                |                   |                      | 0.00          | 0                | 1,150,000,000.00 |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.84994     |                |                   |                      | 0.00          | 0                | 0.00             |
| SBK14            | On 01/12/2017 | Spot Bond  | 8.65000   |       | 107.12680 | 8.65000   | 107.10201    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.54854    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.72632    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.40753    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.55360    |                |                   |                      | 0.00          | 800,000,000      | 200,000,000.00   |
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.54416    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  | 6.83500   |       | 101.24032 | 6.83500   | 101.22184    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBK9             | On 10/04/2018 | Spot Bond  | 8.40000   |       | 100.88551 | 8.40000   | 100.86271    |                |                   |                      | 0.00          | 0                | 2,370,000,000.00 |
| SBN27            | On 15/09/2015 | Spot Bond  | 7.64500   |       | 106.94477 | 7.64500   | 106.92262    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBN29            | On 15/09/2015 | Spot Bond  | 7.96000   |       | 106.68817 | 7.96000   | 106.66517    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  | 7.43500   |       | 107.11641 | 7.43500   | 107.09482    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  | 8.00000   |       | 102.06089 | 8.00000   | 102.03877    |                |                   |                      | 0.00          | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  | 7.58000   |       | 106.99785 | 7.58000   | 106.97587    |                |                   |                      | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| SBN35            | On 15/09/2015 | Spot Bond  |     | 7.77000   | 106.84283 |           | 7.77000      | 106.82034      |                   |            | 0.00                  | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.30189      |                   |            | 0.00                  | 0                | 0.00             |
| SBN51            | On 03/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.97564      |                   |            | 0.00                  | 0                | 0.00             |
| SBS13            | On 22/09/2017 | Spot Bond  |     | 7.65000   | 104.52337 |           | 7.65000      | 104.50170      |                   |            | 0.00                  | 0                | 0.00             |
| SBS15            | On 26/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.03432      |                   |            | 0.00                  | 0                | 0.00             |
| SBS16            | On 22/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.18250      |                   |            | 0.00                  | 0                | 0.00             |
| SBS18            | On 23/06/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 105.11284      |                   |            | 0.00                  | 0                | 0.00             |
| SBS19            | On 23/06/2021 | Spot Bond  |     | 9.09500   | 109.39332 |           | 9.09500      | 109.36674      |                   |            | 9,095,000,000,000.00  | 1,000,000,000    | 500,000,000.00   |
| SBS20            | On 15/05/2026 | Spot Bond  |     | 9.74000   | 102.19710 |           | 9.74000      | 102.17026      |                   |            | 0.00                  | 0                | 0.00             |
| SBS21            | On 15/05/2026 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| SBS22            | On 24/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.17457      |                   |            | 0.00                  | 0                | 0.00             |
| SBS23            | On 23/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.09149      |                   |            | 0.00                  | 0                | 0.00             |
| SBS24            | On 24/05/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.22074      |                   |            | 0.00                  | 0                | 0.00             |
| SBS25            | On 24/05/2019 | Spot Bond  |     | 8.48000   | 101.29690 |           | 8.48000      | 101.27404      |                   |            | 8,315,488,000,000.00  | 980,600,000      | 2,404,033,300.00 |
| SBS26U           | On 28/02/2017 | Spot Bond  |     | 100.00000 | 15.77681  |           | 100.00000    | 15.74208       |                   |            | 0.00                  | 0                | 0.00             |
| SBS27            | On 20/02/2024 | Spot Bond  |     | 9.11000   | 108.73676 |           | 9.11000      | 108.71043      |                   |            | 20,187,760,000,000.00 | 2,216,000,000    | 3,608,000,000.00 |
| SBS28            | On 23/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64455      |                   |            | 0.00                  | 0                | 0.00             |
| SBS29            | On 12/06/2019 | Spot Bond  |     | 8.62000   | 104.02433 |           | 8.62000      | 104.00035      |                   |            | 0.00                  | 0                | 0.00             |
| SBS3             | On 25/05/2026 | Spot Bond  |     | 9.75000   | 89.26029  |           | 9.75000      | 89.23720       |                   |            | 0.00                  | 0                | 0.00             |
| SBS30            | On 12/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.30870      |                   |            | 0.00                  | 0                | 0.00             |
| SBS31            | On 27/06/2027 | Spot Bond  |     | 9.49000   | 106.37683 |           | 9.49000      | 106.34988      |                   |            | 0.00                  | 0                | 1,520,000,000.00 |
| SBS32            | On 19/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.18064      |                   |            | 0.00                  | 0                | 0.00             |
| SBS33            | On 19/09/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.21275      |                   |            | 0.00                  | 0                | 0.00             |
| SBS34            | On 19/09/2024 | Spot Bond  |     | 9.64000   | 111.23229 |           | 9.64000      | 104.50187      |                   |            | 11,396,408,000,000.00 | 1,182,200,000    | 2,091,100,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SBS4             | On 16/11/2021 | Spot Bond  | 9.02500   | 97.87713  |           | 9.02500      | 97.85327       |                   |            | 0.00          | 0                | 90,000,000.00  |
| SBS9             | On 07/07/2016 | Spot Bond  | 7.41000   | 110.21043 |           | 7.41000      | 110.18864      |                   |            | 0.00          | 0                | 330,000,000.00 |
| SBSI11           | On 07/12/2023 | Spot Bond  | 2.19000   | 129.50839 |           | 2.19000      | 279.50571      |                   |            | 0.00          | 0                | 0.00           |
| SBSI12           | On 31/01/2017 | Spot Bond  | 1.47500   | 102.95804 |           | 1.47500      | 130.88359      |                   |            | 0.00          | 0                | 0.00           |
| 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      | 100.63824      |                   |            | 0.00          | 0                | 0.00           |
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 | 15.70241  |           | 100.00000    | 15.66396       |                   |            | 0.00          | 0                | 0.00           |
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   | 164.80992 |           | 0.00000      | 82.63494       |                   |            | 0.00          | 0                | 0.00           |
| SHI05            | On 31/01/2017 | Spot Bond  | 2.10000   | 115.15847 |           | 2.10000      | 129.15722      |                   |            | 0.00          | 0                | 0.00           |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   | 100.81164 |           | 6.50000      | 100.79392      |                   |            | 0.00          | 0                | 0.00           |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.69718      |                   |            | 0.00          | 0                | 0.00           |
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.06406      |                   |            | 0.00          | 0                | 0.00           |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.58966      |                   |            | 0.00          | 0                | 0.00           |
| SHS05            | On 29/06/2017 | Spot Bond  | 8.63000   | 103.65405 |           | 8.63000      | 103.63013      |                   |            | 0.00          | 0                | 260,000,000.00 |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.31845      |                   |            | 0.00          | 0                | 0.00           |
| SHS07            | On 10/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.06604      |                   |            | 0.00          | 0                | 0.00           |
| SHS08            | On 21/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.07605      |                   |            | 0.00          | 0                | 0.00           |
| SHS09            | On 21/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.08375      |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SHS11U           | On 19/11/2016 | Spot Bond  | 100.00000 |       | 16.73657  | 100.00000 | 16.69603     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS12            | On 12/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.40760    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS13U           | On 21/05/2015 | Spot Bond  | 100.00000 |       | 65.80394  | 100.00000 | 65.59850     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS14            | On 17/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.30275    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS16U           | On 29/06/2016 | Spot Bond  | 100.00000 |       | 23.70703  | 100.00000 | 23.64897     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS17U           | On 30/09/2016 | Spot Bond  | 100.00000 |       | 32.14974  | 100.00000 | 32.04826     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS18U           | On 30/11/2016 | Spot Bond  | 100.00000 |       | 26.29520  | 100.00000 | 26.21311     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS19            | On 10/09/2017 | Spot Bond  | 8.94000   |       | 104.88331 | 8.94000   | 104.73138    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS20            | On 19/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.51350    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS21            | On 06/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.90502    |                |                   |            | 0.00          | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 7.66000   |       | 105.63821 | 7.66000   | 105.61663    |                |                   |            | 0.00          | 0                | 2,140,000,000.00 |
| SLI3             | On 15/08/2023 | Spot Bond  | 8.50000   |       | 103.43974 | 8.50000   | 102.82979    |                |                   |            | 0.00          | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  | 8.00000   |       | 102.06089 | 8.00000   | 102.03877    |                |                   |            | 0.00          | 0                | 3,290,000,000.00 |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.92321     |                |                   |            | 0.00          | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.14461    |                |                   |            | 0.00          | 0                | 0.00             |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.41491    |                |                   |            | 0.00          | 0                | 0.00             |
| SPDA5            | On 21/08/2024 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.17215    |                |                   |            | 0.00          | 0                | 0.00             |
| SPDA6            | On 21/08/2024 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.20381    |                |                   |            | 0.00          | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.09877    |                |                   |            | 0.00          | 0                | 0.00             |
| SSA01            | On 28/06/2016 | Spot Bond  | 7.70000   |       | 106.61659 | 7.70000   | 106.59459    |                |                   |            | 0.00          | 0                | 0.00             |
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.67841    |                |                   |            | 0.00          | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.95175    |                |                   |            | 0.00          | 0                | 0.00             |
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.66783    |                |                   |            | 0.00          | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  | 8.87500   |       | 97.27568  | 8.87500   | 97.25248     |                |                   |            | 0.00          | 0                | 130,000,000.00   |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.71981      |                   |            | 0.00          | 0                | 0.00           |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.19152      |                   |            | 0.00          | 0                | 0.00           |
| SSN003           | On 25/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.46015      |                   |            | 0.00          | 0                | 0.00           |
| SSN004           | On 31/03/2021 | Spot Bond  | 8.93300   |       | 90.46755  |           | 8.93300      | 90.44583       |                   |            | 0.00          | 0                | 0.00           |
| SSN005           | On 31/03/2021 | Spot Bond  | 8.42500   |       | 92.77110  |           | 8.42500      | 92.75008       |                   |            | 0.00          | 0                | 0.00           |
| SSN006           | On 21/12/2014 | Spot Bond  | 6.83500   |       | 103.73397 |           | 6.83500      | 103.71467      |                   |            | 0.00          | 0                | 0.00           |
| SSN007           | On 15/01/2020 | Spot Bond  | 8.41000   |       | 97.69165  |           | 8.41000      | 97.66978       |                   |            | 0.00          | 0                | 0.00           |
| SSN008           | On 18/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.33082      |                   |            | 0.00          | 1,600,000,000    | 400,000,000.00 |
| SSN009           | On 15/09/2017 | Spot Bond  | 7.78000   |       | 102.61166 |           | 7.78000      | 102.59002      |                   |            | 0.00          | 0                | 0.00           |
| SSN011           | On 31/01/2025 | Spot Bond  | 2.46500   |       | 109.97519 |           | 2.46500      | 110.37397      |                   |            | 0.00          | 0                | 0.00           |
| SSN012           | On 21/12/2018 | Spot Bond  | 7.85000   |       | 102.69648 |           | 7.85000      | 103.76166      |                   |            | 0.00          | 0                | 0.00           |
| SSN015           | On 26/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.13675      |                   |            | 0.00          | 0                | 0.00           |
| SSN017           | On 21/12/2026 | Spot Bond  | 9.44000   |       | 111.83273 |           | 9.44000      | 111.80455      |                   |            | 0.00          | 0                | 0.00           |
| SSN018           | On 02/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.51293      |                   |            | 0.00          | 0                | 0.00           |
| SSN021           | On 28/02/2031 | Spot Bond  | 9.65500   |       | 79.93198  |           | 9.65500      | 79.91117       |                   |            | 0.00          | 0                | 0.00           |
| SSN024           | On 21/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.58034      |                   |            | 0.00          | 0                | 0.00           |
| SSN025           | On 04/03/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.24644      |                   |            | 0.00          | 0                | 0.00           |
| SSN026           | On 16/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.53914      |                   |            | 0.00          | 0                | 0.00           |
| SSN027           | On 25/09/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.19245      |                   |            | 0.00          | 0                | 0.00           |
| SSN028           | On 16/10/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.60244      |                   |            | 0.00          | 0                | 0.00           |
| SY1138           | On 02/02/2015 | Spot Bond  | 0.00000   |       | 101.46564 |           | 0.00000      | 98.51060       |                   |            | 0.00          | 0                | 0.00           |
| SY1142           | On 14/11/2014 | Spot Bond  | 100.00000 |       | 98.91599  |           | 100.00000    | 99.18478       |                   |            | 0.00          | 0                | 0.00           |
| SY1143           | On 18/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.89686       |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SY1150           | On 18/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.27972      |                   |            | 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      | 99.79380       |                   |            | 0.00          | 0                | 0.00          |
| SY1156           | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.37677      |                   |            | 0.00          | 0                | 0.00          |
| SY1158           | On 01/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.67286       |                   |            | 0.00          | 0                | 0.00          |
| SY1162           | On 09/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.53165       |                   |            | 0.00          | 0                | 0.00          |
| SY1164           | On 10/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.52307       |                   |            | 0.00          | 0                | 0.00          |
| SY1179           | On 14/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1180           | On 17/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.91383       |                   |            | 0.00          | 0                | 0.00          |
| SY1181           | On 18/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89638       |                   |            | 0.00          | 0                | 0.00          |
| SY1182           | On 18/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89644       |                   |            | 0.00          | 0                | 0.00          |
| SY1183           | On 24/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.79316       |                   |            | 0.00          | 0                | 0.00          |
| SY1185           | On 28/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.72460       |                   |            | 0.00          | 0                | 0.00          |
| SY1186           | On 27/01/2015 | Spot Bond  | 100.00000 | 83.90805  |           | 100.00000    | 83.71560       |                   |            | 0.00          | 0                | 0.00          |
| SY1187           | On 01/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.67264       |                   |            | 0.00          | 0                | 0.00          |
| SY1188           | On 08/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.74942       |                   |            | 0.00          | 0                | 0.00          |
| SY1189           | On 09/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.53623       |                   |            | 0.00          | 0                | 0.00          |
| SY1190           | On 10/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.51963       |                   |            | 0.00          | 0                | 0.00          |
| SY1192           | On 13/02/2015 | Spot Bond  | 100.00000 | 80.75221  |           | 100.00000    | 80.57395       |                   |            | 0.00          | 0                | 0.00          |
| SY1193           | On 17/12/2014 | Spot Bond  | 100.00000 | 92.63959  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1194           | On 10/12/2014 | Spot Bond  | 100.00000 | 94.31530  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1195           | On 12/12/2014 | Spot Bond  | 100.00000 | 93.83033  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1196           | On 17/02/2015 | Spot Bond  | 100.00000 | 80.04386  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1198           | On 18/02/2015 | Spot Bond  | 100.00000 | 79.86871  |           | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SZ18             | On 30/09/2015 | Spot Bond  | 6.64500   | 106.50875 |           | 6.64500      | 106.48963      |                   |            | 0.00          | 0                | 280,000,000.00 |
| SZ25             | On 30/09/2025 | Spot Bond  | 8.45000   | 105.05388 |           | 8.45000      | 105.03000      |                   |            | 0.00          | 0                | 0.00           |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 | 44.03355  |           | 100.00000    | 43.92689       |                   |            | 0.00          | 0                | 0.00           |
| TFS110           | On 18/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53523      |                   |            | 0.00          | 0                | 0.00           |
| TFS112           | On 02/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.26531      |                   |            | 0.00          | 0                | 0.00           |
| TFS117           | On 02/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.52117      |                   |            | 0.00          | 0                | 0.00           |
| TFS121           | On 20/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.85792       |                   |            | 0.00          | 0                | 0.00           |
| TFS122           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.06858      |                   |            | 0.00          | 0                | 0.00           |
| TFS123           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12194      |                   |            | 0.00          | 0                | 0.00           |
| TFS126           | On 21/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.84227       |                   |            | 0.00          | 0                | 0.00           |
| TFS127           | On 04/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.62392       |                   |            | 0.00          | 0                | 0.00           |
| TFS83            | On 28/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.38067      |                   |            | 0.00          | 0                | 0.00           |
| TFS84            | On 28/07/2016 | Spot Bond  | 7.66000   | 104.27442 |           | 7.66000      | 104.25313      |                   |            | 0.00          | 0                | 0.00           |
| TH10A1           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45842      |                   |            | 0.00          | 0                | 0.00           |
| TH10A2           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47067      |                   |            | 0.00          | 0                | 0.00           |
| TH10A3           | On 18/07/2017 | Spot Bond  | 7.83000   | 102.60039 |           | 7.83000      | 102.57898      |                   |            | 0.00          | 0                | 0.00           |
| TH10A4           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45167      |                   |            | 0.00          | 0                | 0.00           |
| TH10A5           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46700      |                   |            | 0.00          | 0                | 0.00           |
| TH10A6           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.49490      |                   |            | 0.00          | 0                | 0.00           |
| TH10A7           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45167      |                   |            | 0.00          | 0                | 0.00           |
| TH10A8           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46700      |                   |            | 0.00          | 0                | 0.00           |
| TH10A9           | On 18/07/2017 | Spot Bond  | 7.16000   | 82.90031  |           | 7.16000      | 102.35961      |                   |            | 0.00          | 0                | 0.00           |
| TH10B1           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49700      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH10B2           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49454      |                   |            | 0.00          | 0                | 0.00          |
| TH10C1           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55318      |                   |            | 0.00          | 0                | 0.00          |
| TH10C2           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54525      |                   |            | 0.00          | 0                | 0.00          |
| TH10D1           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.78323      |                   |            | 0.00          | 0                | 0.00          |
| TH10D2           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.75615      |                   |            | 0.00          | 0                | 0.00          |
| TH11A1           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45106      |                   |            | 0.00          | 0                | 0.00          |
| TH11A2           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47067      |                   |            | 0.00          | 0                | 0.00          |
| TH11A3           | On 18/07/2018 | Spot Bond  | 8.73000   | 102.89719 |           | 8.73000      | 102.75394      |                   |            | 0.00          | 0                | 0.00          |
| TH11A4           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.44921      |                   |            | 0.00          | 0                | 0.00          |
| TH11A5           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46700      |                   |            | 0.00          | 0                | 0.00          |
| TH11A6           | On 18/07/2041 | Spot Bond  | 8.37000   | 98.87802  |           | 8.37000      | 102.05827      |                   |            | 0.00          | 0                | 0.00          |
| TH11A7           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55724      |                   |            | 0.00          | 0                | 0.00          |
| TH11A8           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58377      |                   |            | 0.00          | 0                | 0.00          |
| TH11B1           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49822      |                   |            | 0.00          | 0                | 0.00          |
| TH11B2           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49149      |                   |            | 0.00          | 0                | 0.00          |
| TH11B3           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61105      |                   |            | 0.00          | 0                | 0.00          |
| TH11C1           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55196      |                   |            | 0.00          | 0                | 0.00          |
| TH11C2           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54952      |                   |            | 0.00          | 0                | 0.00          |
| TH11C3           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 94.44845       |                   |            | 0.00          | 0                | 0.00          |
| TH11D1           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74109      |                   |            | 0.00          | 0                | 0.00          |
| TH11D2           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74350      |                   |            | 0.00          | 0                | 0.00          |
| TH11D3           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91233      |                   |            | 0.00          | 0                | 0.00          |
| TH12A1           | On 21/08/2048 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.95645      |                   |            | 0.00          | 0                | 0.00          |
| TH12A2           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.98852      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH12A3           | On 21/08/2019 | Spot Bond  | 8.75000   | 101.30243 |           | 8.75000      | 103.06393      |                   |            | 0.00          | 0                | 0.00          |
| TH12B1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.07190      |                   |            | 0.00          | 0                | 0.00          |
| TH12C1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17446      |                   |            | 0.00          | 0                | 0.00          |
| TH12D1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.59076      |                   |            | 0.00          | 0                | 0.00          |
| TH9A10           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58453      |                   |            | 0.00          | 0                | 0.00          |
| THE8A1           | On 18/04/2036 | Spot Bond  | 101.06155 | 6.22475   |           | 101.06155    | 6.20953        |                   |            | 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          |
| THE8A3           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.60622      |                   |            | 0.00          | 0                | 0.00          |
| THE8B1           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.24680      |                   |            | 0.00          | 0                | 0.00          |
| THE8C1           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52877      |                   |            | 0.00          | 0                | 0.00          |
| THE8D1           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.78563      |                   |            | 0.00          | 0                | 0.00          |
| THE9A1           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.88938      |                   |            | 0.00          | 0                | 0.00          |
| THE9A2           | On 18/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57316      |                   |            | 0.00          | 0                | 0.00          |
| THE9A3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58074      |                   |            | 0.00          | 0                | 0.00          |
| THE9A5           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57316      |                   |            | 0.00          | 0                | 0.00          |
| THE9A6           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58074      |                   |            | 0.00          | 0                | 0.00          |
| THE9A7           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58453      |                   |            | 0.00          | 0                | 0.00          |
| THE9A8           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56861      |                   |            | 0.00          | 0                | 0.00          |
| THE9A9           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58074      |                   |            | 0.00          | 0                | 0.00          |
| THE9B1           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62242      |                   |            | 0.00          | 0                | 0.00          |
| THE9B2           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62242      |                   |            | 0.00          | 0                | 0.00          |
| THE9B3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62242      |                   |            | 0.00          | 0                | 0.00          |
| THE9C1           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.68297      |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|-------------------|
| THE9C2           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.69810      |                   |                       | 0.00          | 0                | 0.00              |
| THE9C3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.67919      |                   |                       | 0.00          | 0                | 0.00              |
| THE9D1           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.98083      |                   |                       | 0.00          | 0                | 0.00              |
| THE9D2           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99962      |                   |                       | 0.00          | 0                | 0.00              |
| THE9D3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99211      |                   |                       | 0.00          | 0                | 0.00              |
| TL15             | On 29/04/2015 | Spot Bond  | 7.31500   | 102.61833 |           | 7.31500      | 102.59842      |                   |                       | 0.00          | 0                | 1,560,000,000.00  |
| TL20             | On 22/02/2020 | Spot Bond  | 9.10000   | 91.84512  |           | 9.10000      | 91.79304       |                   |                       | 0.00          | 0                | 1,400,000,000.00  |
| TN17             | On 14/11/2017 | Spot Bond  | 7.50000   | 104.70959 |           | 7.50000      | 104.68830      |                   | 14,053,500,000,000.00 |               | 1,873,800,000    | 17,249,793,400.00 |
| TN20             | On 17/09/2020 | Spot Bond  | 9.00500   | 108.43877 |           | 9.00500      | 108.41239      |                   | 15,634,850,205,000.00 |               | 1,736,241,000    | 20,071,341,000.00 |
| TN20U            | On 14/04/2020 | Spot Bond  | 100.00000 | 1.11818   |           | 100.00000    | 1.11469        |                   |                       | 0.00          | 0                | 0.00              |
| TN23             | On 06/11/2023 | Spot Bond  | 9.30000   | 109.34094 |           | 9.30000      | 109.31348      |                   |                       | 0.00          | 0                | 5,600,000,000.00  |
| TN25             | On 19/08/2025 | Spot Bond  | 9.57500   | 101.82465 |           | 9.57500      | 101.79879      |                   | 4,597,915,000,000.00  |               | 480,200,000      | 17,060,100,000.00 |
| TN27             | On 14/11/2027 | Spot Bond  | 9.61000   | 94.89096  |           | 9.61000      | 94.86636       |                   | 33,039,180,000,000.00 |               | 3,438,000,000    | 12,833,700,000.00 |
| TN30             | On 09/10/2030 | Spot Bond  | 10.00500  | 111.35598 |           | 10.00500     | 105.00262      |                   | 7,223,610,000,000.00  |               | 722,000,000      | 1,361,000,000.00  |
| TN40             | On 01/10/2040 | Spot Bond  | 10.50500  | 104.42609 |           | 10.50500     | 103.29635      |                   |                       | 0.00          | 0                | 0.00              |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.79841      |                   |                       | 0.00          | 0                | 0.00              |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.90356      |                   |                       | 0.00          | 0                | 400,000,000.00    |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00003      |                   |                       | 0.00          | 0                | 0.00              |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00011      |                   |                       | 0.00          | 0                | 0.00              |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00004      |                   |                       | 0.00          | 0                | 0.00              |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00007      |                   |                       | 0.00          | 0                | 0.00              |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00038      |                   |                       | 0.00          | 0                | 0.00              |
| TORQ7            | On 15/08/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00011      |                   |                       | 0.00          | 0                | 0.00              |
| TPDA01           | On 05/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.94716      |                   |                       | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TPDA02           | On 05/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.84312      |                   |            | 0.00          | 0                | 0.00          |
| TPDA03           | On 05/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.86021      |                   |            | 0.00          | 0                | 0.00          |
| TPDA04           | On 10/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 95.66795       |                   |            | 0.00          | 0                | 0.00          |
| TPDA05           | On 10/04/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 95.39491       |                   |            | 0.00          | 0                | 0.00          |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  |       | 99.66860  |           | 10.00000     | 99.64104       |                   |            | 0.00          | 0                | 0.00          |
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   |       | 99.67683  |           | 9.75000      | 99.64995       |                   |            | 0.00          | 0                | 0.00          |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 |       | 9.68490   |           | 100.00000    | 9.65910        |                   |            | 0.00          | 0                | 0.00          |
| TRAA1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.16925      |                   |            | 0.00          | 0                | 0.00          |
| TRAA2            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.23978      |                   |            | 0.00          | 0                | 0.00          |
| TRAB1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.27894      |                   |            | 0.00          | 0                | 0.00          |
| TRAC1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.28677      |                   |            | 0.00          | 0                | 0.00          |
| TRAD1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.50574      |                   |            | 0.00          | 0                | 0.00          |
| TRAE1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.98862      |                   |            | 0.00          | 0                | 0.00          |
| TSE01U           | On 31/07/2019 | Spot Bond  | 100.00000 |       | 11.83226  |           | 100.00000    | 11.78022       |                   |            | 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      | 99.76296       |                   |            | 0.00          | 0                | 0.00          |
| TSP156           | On 22/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.82718       |                   |            | 0.00          | 0                | 0.00          |
| TSP158           | On 05/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.37084       |                   |            | 0.00          | 0                | 0.00          |
| TSP160           | On 19/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.22046       |                   |            | 0.00          | 0                | 0.00          |
| TSP161           | On 05/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.89336       |                   |            | 0.00          | 0                | 0.00          |
| TSP163           | On 19/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.67262       |                   |            | 0.00          | 0                | 0.00          |
| TSP164           | On 02/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.43020       |                   |            | 0.00          | 0                | 0.00          |
| TSP166           | On 16/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.19060       |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TSP167           | On 28/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 96.46845       |                   |            | 0.00          | 0                | 0.00           |
| TSP168           | On 11/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 96.19880       |                   |            | 0.00          | 0                | 0.00           |
| TSP169           | On 08/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.01563       |                   |            | 0.00          | 0                | 0.00           |
| TSP170           | On 09/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.55006       |                   |            | 0.00          | 0                | 0.00           |
| TSP171           | On 23/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.37384       |                   |            | 0.00          | 0                | 0.00           |
| TSP172           | On 06/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.07199       |                   |            | 0.00          | 0                | 0.00           |
| TSP173           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 94.75134       |                   |            | 0.00          | 0                | 0.00           |
| TSP174           | On 03/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 94.47229       |                   |            | 0.00          | 0                | 0.00           |
| TSP175           | On 17/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.17454       |                   |            | 0.00          | 0                | 0.00           |
| TSP176           | On 02/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.15272       |                   |            | 0.00          | 0                | 0.00           |
| TSP177           | On 15/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 94.08673       |                   |            | 0.00          | 0                | 0.00           |
| TSP178           | On 29/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 93.40878       |                   |            | 0.00          | 0                | 0.00           |
| TTO01U           | On 28/08/2019 | Spot Bond  | 100.00000 | 12.46900  |           | 100.00000    | 15.15899       |                   |            | 0.00          | 0                | 0.00           |
| TWC04U           | On 19/01/2015 | Spot Bond  | 100.00000 | 88.24024  |           | 100.00000    | 88.03408       |                   |            | 0.00          | 0                | 0.00           |
| TWC064           | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.57006      |                   |            | 0.00          | 0                | 300,000,000.00 |
| TWC065           | On 26/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.49623      |                   |            | 0.00          | 0                | 0.00           |
| TWC066           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45966      |                   |            | 0.00          | 0                | 0.00           |
| TWC067           | On 09/04/2015 | Spot Bond  | 100.00000 | 67.58536  |           | 100.00000    | 67.07807       |                   |            | 0.00          | 0                | 0.00           |
| TWC068           | On 12/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.50651      |                   |            | 0.00          | 0                | 0.00           |
| TWC069           | On 19/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.11599      |                   |            | 0.00          | 0                | 500,000,000.00 |
| TWC070           | On 14/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.88597      |                   |            | 0.00          | 0                | 0.00           |
| TWC071           | On 16/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.81158      |                   |            | 0.00          | 0                | 0.00           |
| TWC072           | On 21/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.69945      |                   |            | 0.00          | 0                | 0.00           |
| TWC073           | On 10/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.50753      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|-------------------|---------------|
| TWCJ13           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.63021    |                | 0.00              |            | 0             | 0.00              |               |
| TWCJ14           | On 14/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.82574    |                | 0.00              |            | 0             | 0.00              |               |
| TWCM13           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.47103    |                | 0.00              |            | 0             | 500,000,000.00    |               |
| TWCM14           | On 14/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.83161    |                | 0.00              |            | 0             | 0.00              |               |
| UG21             | On 02/03/2021 | Spot Bond  | 8.72500   | 111.65257 | 8.72500   | 111.62624    |                | 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              |               |
| VKC04            | On 27/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.92433    |                | 0.00              |            | 0             | 0.00              |               |
| VKC05            | On 26/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.85652    |                | 0.00              |            | 0             | 0.00              |               |
| VKE01            | On 08/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.14253    |                | 0.00              |            | 0             | 0.00              |               |
| VKE02            | On 08/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.14694    |                | 0.00              |            | 1,200,000,000 | 300,000,000.00    |               |
| VKE03            | On 08/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.14720    |                | 0.00              |            | 0             | 0.00              |               |
| VKE04            | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.01081    |                | 0.00              |            | 0             | 0.00              |               |
| VKE05            | On 28/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.03749    |                | 0.00              |            | 0             | 0.00              |               |
| WS04             | On 30/05/2016 | Spot Bond  | 6.80000   | 114.00109 | 6.80000   | 113.98037    |                | 0.00              |            | 0             | 10,000,000,000.00 |               |
| WS05             | On 01/08/2018 | Spot Bond  | 1.32000   | 243.25037 | 1.32000   | 243.21242    |                | 0.00              |            | 0             | 0.00              |               |
| WSP1             | On 28/05/2015 | Spot Bond  | 6.50500   | 101.03230 | 6.50500   | 105.50612    |                | 0.00              |            | 0             | 0.00              |               |
| WSP2             | On 28/05/2017 | Spot Bond  | 7.10000   | 104.08571 | 7.10000   | 108.55660    |                | 0.00              |            | 0             | 4,700,000,000.00  |               |
| WSP3             | On 28/05/2019 | Spot Bond  | 7.45500   | 105.60553 | 7.45500   | 110.07469    |                | 0.00              |            | 0             | 0.00              |               |
| WSP4             | On 28/05/2020 | Spot Bond  | 7.77500   | 105.18025 | 7.77500   | 109.64821    |                | 0.00              |            | 0             | 0.00              |               |
| WSP5             | On 28/05/2021 | Spot Bond  | 7.86500   | 105.46934 | 7.86500   | 109.93686    |                | 0.00              |            | 0             | 3,100,000,000.00  |               |
| Z014             | On 30/06/2015 | Spot Bond  | 6.13500   | 96.34114  | 6.13500   | 96.32532     |                | 0.00              |            | 0             | 0.00              |               |
| Z020             | On 19/10/2015 | Spot Bond  | 6.06500   | 94.66515  | 6.06500   | 94.64961     |                | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| Z025             | On 30/11/2014 | Spot Bond  | 5.60500   | 99.81606  |           | 5.60500      | 99.80077       |                   |            | 0.00          | 0                | 0.00          |
| Z071             | On 01/07/2015 | Spot Bond  | 6.13500   | 96.32532  |           | 6.13500      | 96.30950       |                   |            | 0.00          | 0                | 0.00          |
| Z083             | On 30/09/2019 | Spot Bond  | 6.84500   | 72.07858  |           | 6.84500      | 72.06518       |                   |            | 0.00          | 0                | 0.00          |
| ZA021            | On 20/10/2015 | Spot Bond  | 100.00000 | 52.83083  |           | 100.00000    | 52.73060       |                   |            | 0.00          | 0                | 0.00          |
| ZA029            | On 20/09/2016 | Spot Bond  | 100.00000 | 27.96402  |           | 100.00000    | 27.91097       |                   |            | 0.00          | 0                | 0.00          |

**Total for j-Bonds :** **45,687,102,744,005,500.00 15,563,598,400 158 175 497 200.00**

**Grand Total:** **45,687,103,511,329,700.00 15,563,663,860 158 179 486 651.00**