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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2015

| Contract Details   | Strike        | Call / Put              | MTM   | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value    | Contracts Traded | Open Interest |
|--------------------|---------------|-------------------------|-------|----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| <b>Derivatives</b> |               |                         |       |          |           |           |              |                |                   |            |                  |                  |               |
| \$ / R             | On 16/03/2015 | Foreign Exchange Future |       | 12.39430 | 12.39430  |           | 12.49470     | 12.49470       |                   | 19.61      | 2,390,748,921.30 | 192,891          | 0.00          |
| \$ / R             | On 17/03/2015 | Any day expiry          |       | 12.44360 | 12.44360  |           | 12.49470     | 12.49470       |                   | 19.95      | 3,576,278.00     | 288              | 1,220.00      |
| \$ / R             | On 17/03/2015 | Any day expiry          | 11.68 | Call     | 763.60010 | 0.76360   | 814.95430    | 0.81495        | 763.600           | 26.72      | 0.00             | 0                | 7,000.00      |
| \$ / R             | On 23/03/2015 | Any day expiry          |       | 12.45170 | 12.45170  |           | 12.50470     | 12.50470       |                   | 19.88      | 0.00             | 0                | 0.00          |
| \$ / R             | On 23/03/2015 | Any day expiry          | 12.09 | Call     | 383.97680 | 0.38398   | 437.49440    | 0.43749        | 383.977           | 19.27      | 0.00             | 0                | 5,000.00      |
| \$ / R             | On 23/03/2015 | Any day expiry          | 12.12 | Call     | 358.62940 | 0.35863   | 412.00490    | 0.41200        | 358.629           | 19.33      | 0.00             | 0                | 5,000.00      |
| \$ / R             | On 23/03/2015 | Any day expiry          | 12.53 | Call     | 105.72940 | 0.10573   | 145.22030    | 0.14522        | 105.729           | 20.50      | 0.00             | 0                | 10,000.00     |
| \$ / R             | On 27/03/2015 | Any day expiry          |       | 12.45980 | 12.45980  |           | 12.51260     | 12.51260       |                   | 19.10      | 1,147,819.60     | 92               | 2,714.00      |
| \$ / R             | On 27/03/2015 | Any day expiry          | 10.80 | Put      | 0.17880   | 0.00018   | 0.20750      | 0.00021        | 0.179             | 27.07      | 0.00             | 0                | 300.00        |
| \$ / R             | On 27/03/2015 | Any day expiry          | 11.04 | Put      | 0.47510   | 0.00048   | 0.56260      | 0.00056        | 0.475             | 25.40      | 0.00             | 0                | 2,083.00      |
| \$ / R             | On 27/03/2015 | Any day expiry          | 11.15 | Put      | 0.74610   | 0.00075   | 0.88660      | 0.00089        | 0.746             | 24.64      | 0.00             | 0                | 250.00        |
| \$ / R             | On 27/03/2015 | Any day expiry          | 11.61 | Call     | 853.03860 | 0.85304   | 906.83000    | 0.90683        | 853.039           | 20.01      | 0.00             | 0                | 2,083.00      |
| \$ / R             | On 27/03/2015 | Any day expiry          | 11.81 | Call     | 656.33900 | 0.65634   | 711.02500    | 0.71103        | 656.339           | 17.92      | 0.00             | 0                | 250.00        |
| \$ / R             | On 27/03/2015 | Any day expiry          | 14.85 | Call     | 0.18050   | 0.00018   | 0.34000      | 0.00034        | 0.181             | 32.27      | 0.00             | 0                | 300.00        |
| \$ / R             | On 30/03/2015 | Any day expiry          |       | 12.46580 | 12.46580  |           | 12.51870     | 12.51870       |                   | 18.19      | 3,551,948.40     | 286              | 1,157.00      |
| \$ / R             | On 31/03/2015 | Any day expiry          |       | 12.46790 | 12.46790  |           | 12.52070     | 12.52070       |                   | 18.16      | 0.00             | 0                | 0.00          |
| \$ / R             | On 31/03/2015 | Any day expiry          | 12.31 | Put      | 110.22510 | 0.11023   | 102.64000    | 0.10264        | 110.225           | 17.78      | 0.00             | 0                | 20,000.00     |
| \$ / R             | On 01/04/2015 | Any day expiry          |       | 12.46990 | 12.46990  |           | 12.52270     | 12.52270       |                   | 18.09      | 0.00             | 0                | 1,090.00      |

| 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 01/04/2015 | Any day expiry          | 11.20 | Put   | 1.55500     | 0.00156   | 1.71010      | 0.00171        | 1.555             | 21.58      | 0.00             | 0                | 22,187.00     |
| \$ / R           | On 01/04/2015 | Any day expiry          | 12.24 | Call  | 318.55910   | 0.31856   | 365.42170    | 0.36542        | 318.559           | 17.53      | 0.00             | 0                | 22,187.00     |
| \$ / R           | On 02/04/2015 | Any day expiry          |       |       | 12.47190    | 12.47190  | 12.52470     | 12.52470       |                   | 18.29      | 0.00             | 0                | 0.00          |
| \$ / R           | On 02/04/2015 | Any day expiry          | 11.81 | Call  | 675.84620   | 0.67585   | 728.68630    | 0.72869        | 675.846           | 17.14      | 0.00             | 0                | 2,500.00      |
| \$ / R           | On 09/04/2015 | Any day expiry          |       |       | 12.48600    | 12.48600  | 12.53890     | 12.53890       |                   | 17.58      | 0.00             | 0                | 0.00          |
| \$ / R           | On 09/04/2015 | Any day expiry          | 12.21 | Call  | 376.98240   | 0.37698   | 422.03560    | 0.42204        | 376.982           | 16.70      | 0.00             | 0                | 2,500.00      |
| \$ / R           | On 28/04/2015 | Any day expiry          |       |       | 12.52450    | 12.52450  | 12.57770     | 12.57770       |                   | 17.02      | 0.00             | 0                | 2,752.00      |
| \$ / R           | On 28/04/2015 | Any day expiry          | 10.80 | Put   | 1.37030     | 0.00137   | 1.73110      | 0.00173        | 1.370             | 17.25      | 0.00             | 0                | 300.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 11.15 | Put   | 3.19920     | 0.00320   | 3.86750      | 0.00387        | 3.199             | 15.50      | 0.00             | 0                | 250.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 12.00 | Call  | 602.54860   | 0.60255   | 650.32380    | 0.65032        | 602.549           | 15.52      | 0.00             | 0                | 250.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 15.15 | Call  | 11.09470    | 0.01109   | 12.95140     | 0.01295        | 11.095            | 27.71      | 0.00             | 0                | 300.00        |
| \$ / R           | On 13/05/2015 | Any day expiry          |       |       | 12.55500    | 12.55500  | 12.60850     | 12.60850       |                   | 17.02      | 0.00             | 0                | 6,000.00      |
| \$ / R           | On 15/05/2015 | Any day expiry          |       |       | 12.55910    | 12.55910  | 12.61260     | 12.61260       |                   | 17.03      | 0.00             | 0                | 0.00          |
| \$ / R           | On 27/05/2015 | Any day expiry          |       |       | 12.58380    | 12.58380  | 12.63740     | 12.63740       |                   | 17.03      | 0.00             | 0                | 1,625.00      |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.80 | Put   | 5.62930     | 0.00563   | 5.62050      | 0.00562        | 5.629             | 16.45      | 0.00             | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.94 | Put   | 7.51070     | 0.00751   | 7.57120      | 0.00757        | 7.511             | 15.95      | 0.00             | 0                | 3,655.00      |
| \$ / R           | On 27/05/2015 | Any day expiry          | 11.15 | Put   | 11.60110    | 0.01160   | 11.82420     | 0.01182        | 11.601            | 15.19      | 0.00             | 0                | 250.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 11.90 | Call  | 776.51790   | 0.77652   | 822.71580    | 0.82272        | 776.518           | 15.08      | 0.00             | 0                | 3,655.00      |
| \$ / R           | On 27/05/2015 | Any day expiry          | 12.21 | Call  | 567.35260   | 0.56735   | 604.55710    | 0.60456        | 567.353           | 15.90      | 0.00             | 0                | 250.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 15.48 | Call  | 31.03480    | 0.03103   | 33.05070     | 0.03305        | 31.035            | 27.43      | 0.00             | 0                | 300.00        |
| \$ / R           | On 03/06/2015 | Any day expiry          |       |       | 12.59820    | 12.59820  | 12.65190     | 12.65190       |                   | 16.99      | 0.00             | 0                | 0.00          |
| \$ / R           | On 03/06/2015 | Any day expiry          | 12.30 | Call  | 540.31050   | 0.54031   | 573.25650    | 0.57326        | 540.311           | 16.12      | 0.00             | 0                | 10,000.00     |
| \$ / R           | On 09/06/2015 | Any day expiry          |       |       | 12.61060    | 12.61060  | 12.66430     | 12.66430       |                   | 16.93      | 0.00             | 0                | 288.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future |       |       | 12.61680    | 12.61680  | 12.67050     | 12.67050       |                   | 16.94      | 1,199,453,942.40 | 95,068           | 1,201,272.00  |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.73 | Put   | 7.73530     | 0.00774   | 7.12030      | 0.00712        | 7.735             | 16.41      | 0.00             | 0                | 22,850.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.75 | Put   | 8.03350     | 0.00803   | 7.40780      | 0.00741        | 8.034             | 16.34      | 0.00             | 0                | 10,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.80 | Put   | 8.83010     | 0.00883   | 8.17760      | 0.00818        | 8.830             | 16.18      | 0.00             | 0                | 9,100.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 10.98 | Put   | 12.41160    | 0.01241   | 11.65800     | 0.01166        | 12.412            | 15.60      | 0.00             | 0                | 22,320.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.00 | Put   | 12.89020    | 0.01289   | 12.12470     | 0.01212        | 12.890            | 15.53      | 0.00             | 0                | 55,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.35 | Put   | 24.98610    | 0.02499   | 23.98870     | 0.02399        | 24.986            | 14.40      | 0.00             | 0                | 45,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.48 | Call  | 1,174.16740 | 1.17417   | 1,224.08650  | 1.22409        | 1,174.167         | 14.55      | 0.00             | 0                | 1,600.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.50 | Call  | 1,156.43140 | 1.15643   | 1,206.09690  | 1.20610        | 1,156.431         | 14.57      | 0.00             | 0                | 3,940.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.50 | Put   | 39.63140    | 0.03963   | 35.59690     | 0.03560        | 39.631            | 14.57      | 0.00             | 0                | 1,750.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.60 | Call  | 1,069.36310 | 1.06936   | 1,117.59810  | 1.11760        | 1,069.363         | 14.69      | 0.00             | 0                | 500.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.65 | Call  | 1,026.90820 | 1.02691   | 1,074.32320  | 1.07432        | 1,026.908         | 14.75      | 0.00             | 0                | 800.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.00 | Put   | 138.32980   | 0.13833   | 122.79800    | 0.12280        | 138.330           | 15.24      | 0.00             | 0                | 39,600.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.02 | Put   | 144.78480   | 0.14478   | 128.76160    | 0.12876        | 144.785           | 15.30      | 0.00             | 0                | 7,000.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.20 | Put   | 211.10120   | 0.21110   | 190.57710    | 0.19058        | 211.101           | 15.81      | 0.00             | 0                | 4,000.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.30 | Call  | 571.11220   | 0.57111   | 601.77770    | 0.60178        | 571.112           | 16.09      | 0.00             | 0                | 1,600.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.30 | Put   | 254.31220   | 0.25431   | 231.27770    | 0.23128        | 254.312           | 16.09      | 0.00             | 0                | 7,000.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.40 | Put   | 301.96660   | 0.30197   | 276.45620    | 0.27646        | 301.967           | 16.37      | 0.00             | 0                | 12,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.50 | Call  | 470.71020   | 0.47071   | 496.49850    | 0.49650        | 470.710           | 16.66      | 0.00             | 0                | 30,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.50 | Put   | 353.91020   | 0.35391   | 325.99850    | 0.32600        | 353.910           | 16.66      | 0.00             | 0                | 300.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.56 | Call  | 443.86210   | 0.44386   | 468.25000    | 0.46825        | 443.862           | 16.83      | 0.00             | 0                | 1,750.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 12.63 | Call  | 414.64200   | 0.41464   | 437.14890    | 0.43715        | 414.642           | 17.04      | 0.00             | 0                | 9,100.00      |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.00 | Call  | 291.17010   | 0.29117   | 307.37440    | 0.30737        | 291.170           | 18.24      | 0.00             | 0                | 37,000.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.00 | Put   | 674.37010   | 0.67437   | 636.87440    | 0.63687        | 674.370           | 18.24      | 0.00             | 0                | 501.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.22 | Call  | 236.95540   | 0.23696   | 250.41250    | 0.25041        | 236.955           | 18.95      | 0.00             | 0                | 22,850.00     |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.46  | Call       | 190.82370   |       | 0.19082   |           | 201.81610    | 0.20182        | 190.824           | 19.76      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 13.50  | Call       | 184.21150   |       | 0.18421   |           | 194.86780    | 0.19487        | 184.212           | 19.89      | 0.00          | 0                | 45,000.00     |
| \$ / R           | On 26/06/2015 | Any day expiry          |        |            | 12.64680    |       | 12.64680  |           | 12.70080     | 12.70080       |                   | 17.02      | 0.00          | 0                | 4,136.00      |
| \$ / R           | On 26/06/2015 | Any day expiry          | 10.80  | Put        | 11.65130    |       | 0.01165   |           | 10.65110     | 0.01065        | 11.651            | 15.94      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 11.15  | Put        | 22.68310    |       | 0.02268   |           | 21.18460     | 0.02118        | 22.683            | 15.03      | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 12.46  | Call       | 535.75280   |       | 0.53575   |           | 561.98680    | 0.56199        | 535.753           | 16.47      | 0.00          | 0                | 250.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 15.88  | Call       | 56.85590    |       | 0.05686   |           | 59.99300     | 0.05999        | 56.856            | 28.07      | 0.00          | 0                | 300.00        |
| \$ / R           | On 30/06/2015 | Any day expiry          |        |            | 12.65550    |       | 12.65550  |           | 12.70960     | 12.70960       |                   | 16.98      | 0.00          | 0                | 7,050.00      |
| \$ / R           | On 29/07/2015 | Any day expiry          |        |            | 12.71910    |       | 12.71910  |           | 12.77370     | 12.77370       |                   | 17.03      | 0.00          | 0                | 750.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 10.80  | Put        | 16.82400    |       | 0.01682   |           | 15.54560     | 0.01555        | 16.824            | 15.22      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 11.15  | Put        | 33.95470    |       | 0.03395   |           | 31.24740     | 0.03125        | 33.955            | 14.78      | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 12.71  | Call       | 530.65300   |       | 0.53065   |           | 550.34490    | 0.55034        | 530.653           | 17.06      | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15  | Call       | 94.39070    |       | 0.09439   |           | 95.34400     | 0.09534        | 94.391            | 28.43      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          |        |            | 12.78270    |       | 12.78270  |           | 12.83790     | 12.83790       |                   | 17.18      | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80  | Put        | 24.68780    |       | 0.02469   |           | 22.92220     | 0.02292        | 24.688            | 15.23      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 11.15  | Put        | 45.75370    |       | 0.04575   |           | 42.11400     | 0.04211        | 45.754            | 14.81      | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 12.97  | Call       | 518.53330   |       | 0.51853   |           | 533.59050    | 0.53359        | 518.533           | 17.66      | 0.00          | 0                | 250.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50  | Call       | 126.30490   |       | 0.12630   |           | 125.48470    | 0.12548        | 126.305           | 29.11      | 0.00          | 0                | 300.00        |
| \$ / R           | On 10/09/2015 | Any day expiry          |        |            | 12.81340    |       | 12.81340  |           | 12.86880     | 12.86880       |                   | 17.09      | 0.00          | 0                | 285.00        |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future |        |            | 12.82220    |       | 12.82220  |           | 12.87770     | 12.87770       |                   | 17.07      | 16,002,105.60 | 1,248            | 105,625.00    |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.56  | Put        | 19.69170    |       | 0.01969   |           | 17.99800     | 0.01800        | 19.692            | 15.54      | 0.00          | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.60  | Call       | 2,243.31020 |       | 2.24331   |           | 2,296.98960  | 2.29699        | 2,243.310         | 15.49      | 0.00          | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.98  | Put        | 39.83600    |       | 0.03984   |           | 36.36890     | 0.03637        | 39.836            | 15.00      | 0.00          | 0                | 24,142.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.00  | Call       | 1,863.33730 |       | 1.86334   |           | 1,915.25730  | 1.91526        | 1,863.337         | 14.97      | 0.00          | 0                | 33,750.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.00  | Put        | 41.13730    |       | 0.04114   |           | 37.55730     | 0.03756        | 41.137            | 14.97      | 0.00          | 0                | 59,545.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.20  | Put        | 56.33940    |       | 0.05634   |           | 51.46270     | 0.05146        | 56.339            | 14.71      | 0.00          | 0                | 8,775.00      |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.29  | Put        | 64.63770    |       | 0.06464   |           | 59.06840     | 0.05907        | 64.638            | 14.59      | 0.00          | 0                | 50,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.50  | Put        | 88.21720    |       | 0.08822   |           | 80.71550     | 0.08072        | 88.217            | 14.32      | 0.00          | 0                | 25,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.54  | Put        | 95.44420    |       | 0.09544   |           | 85.53270     | 0.08553        | 95.444            | 14.37      | 0.00          | 0                | 50,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.60  | Call       | 1,329.25740 |       | 1.32926   |           | 1,373.39660  | 1.37340        | 1,329.257         | 14.44      | 0.00          | 0                | 500.00        |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.00  | Call       | 1,032.37580 |       | 1.03238   |           | 1,068.81060  | 1.06881        | 1,032.376         | 14.92      | 0.00          | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.50  | Call       | 751.46000   |       | 0.75146   |           | 774.17100    | 0.77417        | 751.460           | 16.16      | 0.00          | 0                | 33,750.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 13.06  | Call       | 535.90220   |       | 0.53590   |           | 549.46140    | 0.54946        | 535.902           | 17.78      | 0.00          | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 13.40  | Call       | 440.09080   |       | 0.44009   |           | 449.71130    | 0.44971        | 440.091           | 18.72      | 0.00          | 0                | 8,775.00      |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 14.00  | Call       | 318.19490   |       | 0.31819   |           | 323.25560    | 0.32326        | 318.195           | 20.35      | 0.00          | 0                | 115,000.00    |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 14.30  | Call       | 272.85640   |       | 0.27286   |           | 276.72950    | 0.27673        | 272.856           | 21.11      | 0.00          | 0                | 50,000.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 14.58  | Call       | 237.65910   |       | 0.23766   |           | 240.42270    | 0.24042        | 237.659           | 21.80      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 28/09/2015 | Any day expiry          |        |            | 12.85290    |       | 12.85290  |           | 12.90870     | 12.90870       |                   | 17.13      | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80  | Put        | 32.32030    |       | 0.03232   |           | 29.71440     | 0.02971        | 32.320            | 15.11      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 11.15  | Put        | 56.21980    |       | 0.05622   |           | 51.64320     | 0.05164        | 56.220            | 14.70      | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 11.40  | Put        | 81.47160    |       | 0.08147   |           | 74.88880     | 0.07489        | 81.472            | 14.40      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 28/09/2015 | Any day expiry          | 13.27  | Call       | 508.28710   |       | 0.50829   |           | 520.77930    | 0.52078        | 508.287           | 18.27      | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 14.00  | Call       | 347.44150   |       | 0.34744   |           | 353.84480    | 0.35384        | 347.442           | 20.22      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80  | Call       | 158.33890   |       | 0.15834   |           | 158.74560    | 0.15875        | 158.339           | 29.22      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          |        |            | 12.91870    |       | 12.91870  |           | 12.97500     | 12.97500       |                   | 17.14      | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80  | Put        | 37.50550    |       | 0.03751   |           | 34.69340     | 0.03469        | 37.506            | 14.85      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 11.15  | Put        | 63.67200    |       | 0.06367   |           | 58.97270     | 0.05897        | 63.672            | 14.51      | 0.00          | 0                | 250.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 13.56  | Call       | 504.14420   |       | 0.50414   |           | 517.02300    | 0.51702        | 504.144           | 18.87      | 0.00          | 0                | 250.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98 | Call  | 183.32610   | 0.18333   | 192.38550    | 0.19239        | 183.326           | 28.72      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          |       |       | 12.98020    | 12.98020  | 13.03690     | 13.03690       |                   | 17.27      | 0.00          | 0                | 250.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80 | Put   | 41.52030    | 0.04152   | 38.56990     | 0.03857        | 41.520            | 14.62      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 11.15 | Put   | 70.05280    | 0.07005   | 65.19030     | 0.06519        | 70.053            | 14.36      | 0.00          | 0                | 250.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 13.85 | Call  | 499.70840   | 0.49971   | 513.24610    | 0.51325        | 499.708           | 19.43      | 0.00          | 0                | 250.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45 | Call  | 186.98240   | 0.18698   | 193.17860    | 0.19318        | 186.982           | 28.71      | 0.00          | 0                | 300.00        |
| \$ / R           | On 08/12/2015 | Any day expiry          |       |       | 13.00870    | 13.00870  | 13.06570     | 13.06570       |                   | 17.20      | 0.00          | 0                | 276.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future |       |       | 13.01530    | 13.01530  | 13.07230     | 13.07230       |                   | 17.20      | 88,504,040.00 | 6,800            | 47,247.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95 | Call  | 2,119.88310 | 2.11988   | 2,173.32360  | 2.17332        | 2,119.883         | 14.39      | 0.00          | 0                | 4,331.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 10.95 | Put   | 54.58310    | 0.05458   | 51.02360     | 0.05102        | 54.583            | 14.39      | 0.00          | 0                | 8,917.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call  | 2,074.01250 | 2.07401   | 2,127.19300  | 2.12719        | 2,074.013         | 14.36      | 0.00          | 0                | 1,177.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.20 | Call  | 1,893.22230 | 1.89322   | 1,945.21930  | 1.94522        | 1,893.222         | 14.21      | 0.00          | 0                | 40,051.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.40 | Call  | 1,717.32740 | 1.71733   | 1,767.89080  | 1.76789        | 1,717.327         | 14.07      | 0.00          | 0                | 1,197.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.61 | Put   | 133.51250   | 0.13351   | 125.27760    | 0.12528        | 133.513           | 13.92      | 0.00          | 0                | 580.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.75 | Put   | 162.49580   | 0.16250   | 148.88970    | 0.14889        | 162.496           | 13.96      | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.80 | Put   | 176.53260   | 0.17653   | 162.12280    | 0.16212        | 176.533           | 14.06      | 0.00          | 0                | 1,100.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 12.00 | Put   | 240.01420   | 0.24001   | 222.38270    | 0.22238        | 240.014           | 14.46      | 0.00          | 0                | 53,200.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.00 | Call  | 774.46540   | 0.77447   | 796.35430    | 0.79635        | 774.465           | 17.20      | 0.00          | 0                | 1,197.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.10 | Call  | 739.39340   | 0.73939   | 761.45840    | 0.76146        | 739.393           | 17.45      | 0.00          | 0                | 11,629.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.20 | Call  | 706.37120   | 0.70637   | 727.35790    | 0.72736        | 706.371           | 17.70      | 0.00          | 0                | 677.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 13.44 | Call  | 634.82540   | 0.63483   | 653.45000    | 0.65345        | 634.825           | 18.31      | 0.00          | 0                | 40,051.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.37 | Call  | 434.78940   | 0.43479   | 447.36660    | 0.44737        | 434.789           | 20.57      | 0.00          | 0                | 580.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 14.84 | Call  | 364.96350   | 0.36496   | 375.27880    | 0.37528        | 364.963           | 21.62      | 0.00          | 0                | 8,200.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 15.00 | Call  | 345.10760   | 0.34511   | 354.78130    | 0.35478        | 345.108           | 21.98      | 3,451,076.00  | 10,000           | 63,600.00     |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 15.80 | Call  | 279.31530   | 0.27932   | 283.89730    | 0.28390        | 279.315           | 24.12      | 0.00          | 0                | 16,000.00     |
| \$ / R           | On 21/12/2015 | Any day expiry          |       |       | 13.03750    | 13.03750  | 13.09470     | 13.09470       |                   | 17.16      | 0.00          | 0                | 250.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80 | Put   | 44.63160    | 0.04463   | 41.27980     | 0.04128        | 44.632            | 14.41      | 0.00          | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 11.15 | Put   | 73.96520    | 0.07397   | 69.24600     | 0.06925        | 73.965            | 14.17      | 0.00          | 0                | 250.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 14.15 | Call  | 493.62510   | 0.49363   | 506.61870    | 0.50662        | 493.625           | 19.99      | 0.00          | 0                | 250.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87 | Call  | 184.34270   | 0.18434   | 197.75270    | 0.19775        | 184.343           | 28.41      | 0.00          | 0                | 300.00        |
| \$ / R           | On 12/02/2016 | Any day expiry          |       |       | 13.15720    | 13.15720  | 13.21560     | 13.21560       |                   | 17.42      | 0.00          | 0                | 0.00          |
| \$ / R           | On 12/02/2016 | Any day expiry          | 11.60 | Put   | 149.91410   | 0.14991   | 133.74690    | 0.13375        | 149.914           | 13.89      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/02/2016 | Any day expiry          | 15.40 | Call  | 409.30690   | 0.40931   | 413.48190    | 0.41348        | 409.307           | 22.43      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 11/03/2016 | Any day expiry          |       |       | 13.22040    | 13.22040  | 13.27950     | 13.27950       |                   | 17.47      | 0.00          | 0                | 272.00        |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future |       |       | 13.22720    | 13.22720  | 13.28640     | 13.28640       |                   | 17.46      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.05 | Put   | 75.83440    | 0.07583   | 0.00000      | 0.00000        | 75.834            | 13.84      | 113,751.60    | 1,500            | 1,500.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.80 | Put   | 195.47520   | 0.19548   | 171.43040    | 0.17143        | 195.475           | 13.77      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 11.95 | Put   | 235.57740   | 0.23558   | 203.19070    | 0.20319        | 235.577           | 13.89      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 15.75 | Call  | 423.99870   | 0.42400   | 426.12590    | 0.42613        | 423.999           | 22.96      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 16.50 | Call  | 401.18500   | 0.40118   | 397.21600    | 0.39722        | 401.185           | 25.57      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 14/03/2016 | Foreign Exchange Future | 20.23 | Call  | 126.75290   | 0.12675   | 0.00000      | 0.00000        | 126.753           | 27.97      | 190,129.35    | 1,500            | 1,500.00      |
| \$ / R           | On 09/06/2016 | Any day expiry          |       |       | 13.40670    | 13.40670  | 13.46190     | 13.46190       |                   | 17.90      | 0.00          | 0                | 264.00        |
| \$ / R           | On 13/06/2016 | Foreign Exchange Future |       |       | 13.41490    | 13.41490  | 13.46990     | 13.46990       |                   | 17.89      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/09/2016 | Any day expiry          |       |       | 13.60800    | 13.60800  | 13.65860     | 13.65860       |                   | 18.20      | 0.00          | 0                | 259.00        |
| \$ / R           | On 19/09/2016 | Foreign Exchange Future |       |       | 13.61620    | 13.61620  | 13.66670     | 13.66670       |                   | 18.19      | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/12/2016 | Any day expiry          |       |       | 13.79290    | 13.79290  | 13.83930     | 13.83930       |                   | 18.42      | 0.00          | 0                | 251.00        |
| \$ / R           | On 19/12/2016 | Foreign Exchange Future |       |       | 13.80310    | 13.80310  | 13.84940     | 13.84940       |                   | 18.42      | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| \$ / R MAXI      | On 16/03/2015 | Foreign Exchange Future |        |            | 12.39430  |       | 12.39430  |           | 12.49470     | 12.49470       |                   | 19.61      | 111,548.70     | 9                | 0.00          |
| \$ / R MAXI      | On 12/06/2015 | Foreign Exchange Future |        |            | 12.61680  |       | 12.61680  |           | 12.67050     | 12.67050       |                   | 16.94      | 845,325.60     | 67               | 809.00        |
| \$ / R MAXI      | On 14/09/2015 | Foreign Exchange Future |        |            | 12.82220  |       | 12.82220  |           | 12.87770     | 12.87770       |                   | 17.07      | 0.00           | 0                | 108.00        |
| \$ / R MAXI      | On 11/12/2015 | Foreign Exchange Future |        |            | 13.01530  |       | 13.01530  |           | 13.07230     | 13.07230       |                   | 17.20      | 0.00           | 0                | 0.00          |
| \$ / R MAXI      | On 14/03/2016 | Foreign Exchange Future |        |            | 13.22720  |       | 13.22720  |           | 13.28640     | 13.28640       |                   | 17.46      | 0.00           | 0                | 0.00          |
| £ / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 18.36310  |       | 18.36310  |           | 18.41280     | 18.41280       |                   | 20.14      | 303,303,322.70 | 16,517           | 0.00          |
| £ / R            | On 12/06/2015 | Foreign Exchange Future |        |            | 18.63360  |       | 18.63360  |           | 18.66060     | 18.66060       |                   | 15.72      | 10,136,678.40  | 544              | 27,308.00     |
| £ / R            | On 12/06/2015 | Foreign Exchange Future | 17.00  | Put        | 55.20980  |       | 0.05521   |           | 52.40810     | 0.05241        | 55.210            | 14.24      | 0.00           | 0                | 14,000.00     |
| £ / R            | On 12/06/2015 | Foreign Exchange Future | 20.00  | Call       | 212.08790 |       | 0.21209   |           | 216.96520    | 0.21697        | 212.088           | 18.27      | 0.00           | 0                | 14,000.00     |
| £ / R            | On 14/09/2015 | Foreign Exchange Future |        |            | 18.92870  |       | 18.92870  |           | 18.95750     | 18.95750       |                   | 15.63      | 8,423,271.50   | 445              | 1,552.00      |
| £ / R            | On 11/12/2015 | Foreign Exchange Future |        |            | 19.21310  |       | 19.21310  |           | 19.24290     | 19.24290       |                   | 15.87      | 0.00           | 0                | 0.00          |
| £ / R            | On 14/03/2016 | Foreign Exchange Future |        |            | 19.53150  |       | 19.53150  |           | 19.56290     | 19.56290       |                   | 16.01      | 0.00           | 0                | 0.00          |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 0.10228   |       | 0.10228   |           | 0.10306      | 0.10306        |                   | 23.66      | 57,276.80      | 560              | 0.00          |
| ¥ / R            | On 12/06/2015 | Foreign Exchange Future |        |            | 0.10413   |       | 0.10413   |           | 0.10463      | 0.10463        |                   | 17.26      | 2,082.54       | 20               | 14,018.00     |
| ¥ / R            | On 14/09/2015 | Foreign Exchange Future |        |            | 0.10599   |       | 0.10599   |           | 0.10650      | 0.10650        |                   | 16.02      | 0.00           | 0                | 0.00          |
| ¥ / R            | On 11/12/2015 | Foreign Exchange Future |        |            | 0.10780   |       | 0.10780   |           | 0.10834      | 0.10834        |                   | 15.92      | 0.00           | 0                | 0.00          |
| € / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 13.14030  |       | 13.14030  |           | 13.14670     | 13.14670       |                   | 18.29      | 854,448,007.50 | 65,025           | 0.00          |
| € / R            | On 01/06/2015 | Any day expiry          |        |            | 13.32880  |       | 13.32880  |           | 13.31990     | 13.31990       |                   | 15.35      | 0.00           | 0                | 0.00          |
| € / R            | On 01/06/2015 | Any day expiry          | 14.41  | Call       | 121.53440 |       | 0.12153   |           | 124.03340    | 0.12403        | 121.534           | 18.93      | 0.00           | 0                | 2,000.00      |
| € / R            | On 12/06/2015 | Foreign Exchange Future |        |            | 13.35470  |       | 13.35470  |           | 13.34580     | 13.34580       |                   | 15.47      | 33,106,301.30  | 2,479            | 154,782.00    |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 12.25  | Put        | 44.09170  |       | 0.04409   |           | 45.16410     | 0.04516        | 44.092            | 14.02      | 0.00           | 0                | 22,000.00     |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 12.65  | Put        | 110.44720 |       | 0.11045   |           | 113.83660    | 0.11384        | 110.447           | 14.05      | 0.00           | 0                | 200.00        |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 13.40  | Put        | 432.38550 |       | 0.43239   |           | 441.80770    | 0.44181        | 432.386           | 15.62      | 0.00           | 0                | 7,300.00      |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 13.78  | Call       | 264.98130 |       | 0.26498   |           | 266.87400    | 0.26687        | 264.981           | 16.78      | 0.00           | 0                | 35,000.00     |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 14.20  | Call       | 177.33020 |       | 0.17733   |           | 179.81060    | 0.17981        | 177.330           | 18.09      | 0.00           | 0                | 22,000.00     |
| € / R            | On 12/06/2015 | Foreign Exchange Future | 15.35  | Call       | 68.11540  |       | 0.06812   |           | 70.02670     | 0.07003        | 68.115            | 21.68      | 0.00           | 0                | 7,300.00      |
| € / R            | On 14/09/2015 | Foreign Exchange Future |        |            | 13.59390  |       | 13.59390  |           | 13.58600     | 13.58600       |                   | 15.68      | 67,969.50      | 5                | 25,005.00     |
| € / R            | On 14/09/2015 | Foreign Exchange Future | 12.90  | Put        | 245.39270 |       | 0.24539   |           | 242.31480    | 0.24231        | 245.393           | 13.95      | 0.00           | 0                | 7,500.00      |
| € / R            | On 14/09/2015 | Foreign Exchange Future | 14.90  | Call       | 281.90040 |       | 0.28190   |           | 278.64830    | 0.27865        | 281.900           | 19.06      | 0.00           | 0                | 7,500.00      |
| € / R            | On 11/12/2015 | Foreign Exchange Future |        |            | 13.82800  |       | 13.82800  |           | 13.82100     | 13.82100       |                   | 15.80      | 0.00           | 0                | 10,050.00     |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 13.05  | Put        | 321.45460 |       | 0.32145   |           | 315.76310    | 0.31576        | 321.455           | 13.81      | 0.00           | 0                | 6,291.00      |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 13.90  | Put        | 800.02760 |       | 0.80003   |           | 800.59420    | 0.80059        | 800.028           | 16.06      | 0.00           | 0                | 6,076.00      |
| € / R            | On 11/12/2015 | Foreign Exchange Future | 16.50  | Call       | 279.68000 |       | 0.27968   |           | 272.44370    | 0.27244        | 279.680           | 22.32      | 0.00           | 0                | 6,291.00      |
| € / R            | On 14/03/2016 | Foreign Exchange Future |        |            | 14.09510  |       | 14.09510  |           | 14.08890     | 14.08890       |                   | 16.16      | 0.00           | 0                | 0.00          |
| € / R            | On 19/09/2016 | Foreign Exchange Future |        |            | 14.62330  |       | 14.62330  |           | 14.60710     | 14.60710       |                   | 20.25      | 0.00           | 0                | 0.00          |
| AIR03/R157       | On 09/03/2016 | Price Contribution      |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| AL12             | On 07/05/2015 | Index Future            |        |            | 551.55400 |       | 551.55400 |           | 548.81500    | 548.81500      |                   |            | 0.00           | 0                | 0.00          |
| AL37             | On 07/05/2015 | Index Future            |        |            | 455.41400 |       | 455.41400 |           | 454.48100    | 454.48100      |                   |            | 0.00           | 0                | 122.00        |
| AL37             | On 06/08/2015 | Index Future            |        |            | 462.71100 |       | 462.71100 |           | 461.77300    | 461.77300      |                   |            | 0.00           | 0                | 0.00          |
| AL7T             | On 07/05/2015 | Index Future            |        |            | 540.10000 |       | 540.10000 |           | 538.23200    | 538.23200      |                   |            | 0.00           | 0                | 3.00          |
| AL7T             | On 06/08/2015 | Index Future            |        |            | 548.75300 |       | 548.75300 |           | 546.86800    | 546.86800      |                   |            | 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 |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ALBI             | On 07/05/2015 | Index Future            |        |            | 494.30600 |       | 494.30600 |           | 492.61700    | 492.61700      |                   |            | 0.00          | 0                | 577.00        |
| ALBI             | On 06/08/2015 | Index Future            |        |            | 502.22500 |       | 502.22500 |           | 500.52100    | 500.52100      |                   |            | 0.00          | 0                | 10.00         |
| ALBI             | On 05/11/2015 | Index Future            |        |            | 510.64700 |       | 510.64700 |           | 508.92200    | 508.92200      |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future |        |            | 9.50350   |       | 9.50350   |           | 9.54750      | 9.54750        |                   | 22.31      | 58,541,560.00 | 6,160            | 0.00          |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future |        |            | 9.60240   |       | 9.60240   |           | 9.63090      | 9.63090        |                   | 17.40      | 67,216.80     | 7                | 15,197.00     |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 8.40   | Put        | 22.09910  |       | 0.02210   |           | 20.64850     | 0.02065        | 22.099            | 17.92      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 8.65   | Put        | 36.76090  |       | 0.03676   |           | 34.28750     | 0.03429        | 36.761            | 16.80      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 9.00   | Put        | 94.95220  |       | 0.09495   |           | 85.93900     | 0.08594        | 94.952            | 16.83      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 9.15   | Call       | 587.44790 |       | 0.58745   |           | 603.49910    | 0.60350        | 587.448           | 16.90      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 9.50   | Call       | 377.11190 |       | 0.37711   |           | 387.96680    | 0.38797        | 377.112           | 17.29      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future | 9.65   | Call       | 306.87680 |       | 0.30688   |           | 314.72530    | 0.31473        | 306.877           | 17.51      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 14/09/2015 | Foreign Exchange Future |        |            | 9.71000   |       | 9.71000   |           | 9.73970      | 9.73970        |                   | 15.56      | 0.00          | 0                | 817.00        |
| AU\$ / R         | On 11/12/2015 | Foreign Exchange Future |        |            | 9.81680   |       | 9.81680   |           | 9.84680      | 9.84680        |                   | 15.06      | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 14/03/2016 | Foreign Exchange Future |        |            | 9.93870   |       | 9.93870   |           | 9.97060      | 9.97060        |                   | 14.78      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 16/03/2015 | Foreign Exchange Future |        |            | 9.70550   |       | 9.70550   |           | 9.76630      | 9.76630        |                   | 16.65      | 1,368,475.50  | 141              | 0.00          |
| CAD/ R           | On 12/06/2015 | Foreign Exchange Future |        |            | 9.83170   |       | 9.83170   |           | 9.89170      | 9.89170        |                   | 15.60      | 1,376,438.00  | 140              | 1,771.00      |
| CAD/ R           | On 14/09/2015 | Foreign Exchange Future |        |            | 9.98280   |       | 9.98280   |           | 10.04370     | 10.04370       |                   | 15.11      | 0.00          | 0                | 0.00          |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future |        |            | 12.35910  |       | 12.35910  |           | 12.40330     | 12.40330       |                   | 19.33      | 27,931,566.00 | 2,260            | 0.00          |
| CHF / R          | On 12/06/2015 | Foreign Exchange Future |        |            | 12.57050  |       | 12.57050  |           | 12.61840     | 12.61840       |                   | 16.29      | 163,416.50    | 13               | 7,451.00      |
| CHF / R          | On 14/09/2015 | Foreign Exchange Future |        |            | 12.82930  |       | 12.82930  |           | 12.87880     | 12.87880       |                   | 16.26      | 0.00          | 0                | 0.00          |
| CNH / R          | On 16/03/2015 | Foreign Exchange Future |        |            | 1.97820   |       | 1.97820   |           | 1.98770      | 1.98770        |                   | 17.89      | 0.00          | 0                | 0.00          |
| CNH / R          | On 12/06/2015 | Foreign Exchange Future |        |            | 1.98850   |       | 1.98850   |           | 1.99370      | 1.99370        |                   | 16.10      | 0.00          | 0                | 0.00          |
| CNH / R          | On 14/09/2015 | Foreign Exchange Future |        |            | 2.00060   |       | 2.00060   |           | 2.00700      | 2.00700        |                   | 15.82      | 0.00          | 0                | 0.00          |
| DKK / R          | On 16/03/2015 | Foreign Exchange Future |        |            | 1.76050   |       | 1.76050   |           | 1.76460      | 1.76460        |                   | 17.71      | 0.00          | 0                | 0.00          |
| DKK / R          | On 12/06/2015 | Foreign Exchange Future |        |            | 1.79450   |       | 1.79450   |           | 1.79570      | 1.79570        |                   | 17.08      | 0.00          | 0                | 138.00        |
| DKK / R          | On 14/09/2015 | Foreign Exchange Future |        |            | 1.83050   |       | 1.83050   |           | 1.83220      | 1.83220        |                   | 16.48      | 0.00          | 0                | 0.00          |
| E170             | On 01/08/2021 | Price Contribution      |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/05/2015 | Bond Future             |        |            | 122.19733 |       | 122.19733 |           | 122.21786    | 122.21786      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 06/08/2015 | Bond Future             |        |            | 124.18749 |       | 124.18749 |           | 124.21016    | 124.21016      |                   |            | 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          |

| Contract Details | Strike        | Call / Put | MTM                    | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|------------------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ES26A            | On 02/04/2026 |            | Price Contribution     |       | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/05/2015 |            | Bond Future            |       | 9.40975   | 84.62573  | 9.46157      | 84.23523       |                   |            | 0.00          | 0                | 6,576.00      |
| ES33             | On 06/08/2015 |            | Bond Future            |       | 9.48942   | 85.99682  | 9.54271      | 85.60121       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 05/11/2015 |            | Bond Future            |       | 9.56281   | 83.63678  | 9.61760      | 83.23563       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 15/09/2033 |            | Price Contribution     |       | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES33A            | On 15/09/2033 |            | Price Contribution     |       | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES42             | On 25/04/2042 |            | Price Contribution     |       | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/05/2015 |            | GOVI                   |       | 490.43500 | 490.43500 | 488.80400    | 488.80400      |                   |            | 9,808,700.00  | 2                | 464.00        |
| GOVI             | On 06/08/2015 |            | GOVI                   |       | 498.29200 | 498.29200 | 496.64700    | 496.64700      |                   |            | 0.00          | 0                | 29.00         |
| GOVI             | On 05/11/2015 |            | GOVI                   |       | 506.64800 | 506.64800 | 504.98400    | 504.98400      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 07/05/2015 |            | Bond Future            |       | 118.75965 | 118.75965 | 118.93992    | 118.93992      |                   |            | 0.00          | 0                | 16.00         |
| I2025            | On 06/08/2015 |            | Bond Future            |       | 119.52798 | 119.52798 | 119.71289    | 119.71289      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 31/01/2025 |            | Price Contribution     |       | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2038            | On 07/05/2015 |            | Bond Future            |       | 127.92484 | 127.92484 | 127.94780    | 127.94780      |                   |            | 0.00          | 0                | 2,447.00      |
| I2038            | On 06/08/2015 |            | Bond Future            |       | 128.69686 | 128.69686 | 128.72193    | 128.72193      |                   |            | 0.00          | 0                | 0.00          |
| I2038            | On 31/01/2038 |            | Price Contribution     |       | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2046            | On 07/05/2015 |            | Bond Future            |       | 126.02272 | 126.02272 | 126.04538    | 126.04538      |                   |            | 0.00          | 0                | 5,889.00      |
| I2046            | On 06/08/2015 |            | Bond Future            |       | 128.07528 | 128.07528 | 128.09973    | 128.09973      |                   |            | 0.00          | 0                | 0.00          |
| I2046            | On 31/03/2046 |            | Price Contribution     |       | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/05/2015 |            | Bond Future            |       | 134.60030 | 134.60030 | 134.62390    | 134.62390      |                   |            | 0.00          | 0                | 2,753.00      |
| I2050            | On 06/08/2015 |            | Bond Future            |       | 135.33301 | 135.33301 | 135.35870    | 135.35870      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 31/12/2050 |            | Price Contribution     |       | 100.00000 | 100.00000 | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IGOV             | On 07/05/2015 |            | Index Future           |       | 225.43500 | 225.43500 | 225.69900    | 225.69900      |                   |            | 0.00          | 0                | 1,086.00      |
| IGOV             | On 06/08/2015 |            | Index Future           |       | 229.06500 | 229.06500 | 229.33900    | 229.33900      |                   |            | 0.00          | 0                | 100.00        |
| IGOV             | On 05/11/2015 |            | Index Future           |       | 232.92400 | 232.92400 | 233.20600    | 233.20600      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 07/05/2015 |            | Index Future           |       | 610.51200 | 610.51200 | 611.01600    | 611.01600      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 06/08/2015 |            | Index Future           |       | 620.46700 | 620.46700 | 620.98600    | 620.98600      |                   |            | 0.00          | 0                | 159.00        |
| JIBAR FUTURE     | On 18/03/2015 |            | Jibar Tradeable Future |       | 6.11000   | 93.89000  | 6.21000      | 93.79000       |                   |            | 0.00          | 0                | 2,850.00      |
| JIBAR FUTURE     | On 15/04/2015 |            | Jibar Tradeable Future |       | 6.21000   | 93.79000  | 6.26000      | 93.74000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/05/2015 |            | Jibar Tradeable Future |       | 6.24000   | 93.76000  | 6.34000      | 93.66000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/06/2015 |            | Jibar Tradeable Future |       | 6.34000   | 93.66000  | 6.39000      | 93.61000       |                   |            | 0.00          | 0                | 5,000.00      |
| JIBAR FUTURE     | On 15/07/2015 |            | Jibar Tradeable Future |       | 6.38000   | 93.62000  | 6.50000      | 93.50000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/08/2015 |            | Jibar Tradeable Future |       | 6.49000   | 93.51000  | 6.46000      | 93.54000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 16/09/2015 |            | Jibar Tradeable Future |       | 6.53000   | 93.47000  | 6.54000      | 93.46000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/12/2015 |            | Jibar Tradeable Future |       | 6.80000   | 93.20000  | 6.82000      | 93.18000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 16/03/2016 |            | Jibar Tradeable Future |       | 6.96000   | 93.04000  | 6.99000      | 93.01000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 |            | Jibar Tradeable Future |       | 7.16000   | 92.84000  | 7.19000      | 92.81000       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM                     | Yield       | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|-------------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| JIBAR FUTURE     | On 21/09/2016 |            | Jibar Tradeable Future  | 7.32000     | 92.68000  |           | 7.34000      | 92.66000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/12/2016 |            | Jibar Tradeable Future  | 7.45000     | 92.55000  |           | 7.48000      | 92.52000       |                   |            | 0.00          | 0                | 0.00          |
| KES / R          | On 16/03/2015 |            | Foreign Exchange Future | 0.13440     | 0.13440   |           | 0.13620      | 0.13620        |                   |            | 1,075.20      | 8                | 0.00          |
| KES / R          | On 12/06/2015 |            | Foreign Exchange Future | 0.13430     | 0.13430   |           | 0.13540      | 0.13540        |                   |            | 2,686.00      | 20               | 10.00         |
| KES / R          | On 14/09/2015 |            | Foreign Exchange Future | 0.13400     | 0.13400   |           | 0.13450      | 0.13450        |                   |            | 0.00          | 0                | 0.00          |
| KES / R          | On 11/12/2015 |            | Foreign Exchange Future | 0.13380     | 0.13380   |           | 0.13350      | 0.13350        |                   |            | 0.00          | 0                | 1,870.00      |
| NGN / R          | On 16/03/2015 |            | Foreign Exchange Future | 0.06230     | 0.06230   |           | 0.06270      | 0.06270        |                   | 21.17      | 363,707.40    | 5,838            | 0.00          |
| NGN / R          | On 12/06/2015 |            | Foreign Exchange Future | 0.05630     | 0.05630   |           | 0.05660      | 0.05660        |                   |            | 1,783,696.60  | 31,682           | 41,350.00     |
| NGN / R          | On 14/09/2015 |            | Foreign Exchange Future | 0.05310     | 0.05310   |           | 0.05370      | 0.05370        |                   |            | 0.00          | 0                | 0.00          |
| NGN / R          | On 11/12/2015 |            | Foreign Exchange Future | 0.05150     | 0.05150   |           | 0.05190      | 0.05190        |                   |            | 989,212.00    | 19,208           | 102,200.00    |
| QUANTO € / \$    | On 16/03/2015 |            | Foreign Exchange Future | 1.06020     | 1.06020   |           | 1.05220      | 1.05220        |                   |            | 336,083.40    | 317              | 0.00          |
| QUANTO € / \$    | On 12/06/2015 |            | Foreign Exchange Future | 1.05850     | 1.05850   |           | 1.05330      | 1.05330        |                   |            | 0.00          | 0                | 301.00        |
| QUANTO € / \$    | On 14/09/2015 |            | Foreign Exchange Future | 1.06020     | 1.06020   |           | 1.05500      | 1.05500        |                   |            | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 11/12/2015 |            | Foreign Exchange Future | 1.06250     | 1.06250   |           | 1.05730      | 1.05730        |                   |            | 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 07/05/2015 |            | Bond Future             | 7.96741     | 123.03269 |           | 8.01919      | 122.59715      |                   | 8.11       | 39,124,395.42 | 318              | 37,692.00     |
| R186             | On 07/05/2015 | 7.40       | Put                     | 5,084.47000 | 5.08447   |           | 5,497.63000  | 5.49763        | 5,084.470         | 7.90       | 0.00          | 0                | 4,229.00      |
| R186             | On 07/05/2015 | 7.45       | Put                     | 4,687.01000 | 4.68701   |           | 5,093.94000  | 5.09394        | 4,687.010         | 7.92       | 0.00          | 0                | 4,229.00      |
| R186             | On 07/05/2015 | 7.50       | Put                     | 4,301.82000 | 4.30182   |           | 4,701.32000  | 4.70132        | 4,301.820         | 7.94       | 0.00          | 0                | 4,229.00      |
| R186             | On 07/05/2015 | 7.80       | Put                     | 2,315.63000 | 2.31563   |           | 2,642.35000  | 2.64235        | 2,315.630         | 8.04       | 0.00          | 0                | 300.00        |
| R186             | On 07/05/2015 | 8.00       | Put                     | 1,367.54000 | 1.36754   |           | 1,622.61000  | 1.62261        | 1,367.540         | 8.11       | 0.00          | 0                | 4,229.00      |
| R186             | On 07/05/2015 | 8.05       | Put                     | 1,182.64000 | 1.18264   |           | 1,418.49000  | 1.41849        | 1,182.640         | 8.14       | 0.00          | 0                | 4,229.00      |
| R186             | On 07/05/2015 | 8.10       | Put                     | 1,016.65000 | 1.01665   |           | 1,233.25000  | 1.23325        | 1,016.650         | 8.17       | 0.00          | 0                | 4,229.00      |
| R186             | On 06/08/2015 |            | Bond Future             | 8.02071     | 119.72862 |           | 8.07420      | 119.28785      |                   | 8.24       | 0.00          | 0                | 640.00        |
| R186             | On 06/08/2015 | 7.75       | Call                    | 1,490.80000 | 1.49080   |           | 1,358.61000  | 1.35861        | 1,490.800         | 8.15       | 0.00          | 0                | 1,000.00      |
| R186             | On 06/08/2015 | 8.90       | Put                     | 426.98000   | 0.42698   |           | 502.22000    | 0.50222        | 426.980           | 8.66       | 0.00          | 0                | 5,350.00      |
| R186             | On 05/11/2015 |            | Bond Future             | 8.06365     | 121.71787 |           | 8.11894      | 121.27111      |                   | 8.00       | 0.00          | 0                | 0.00          |
| R186             | On 05/11/2015 | 9.00       | Put                     | 760.65000   | 0.76065   |           | 853.49000    | 0.85349        | 760.650           | 8.34       | 0.00          | 0                | 2,600.00      |
| R186             | On 04/02/2016 |            | Bond Future             | 8.09380     | 118.58691 |           | 8.15077      | 118.13516      |                   | 8.06       | 0.00          | 0                | 5,592.00      |
| R186             | On 21/12/2026 |            | Price Contribution      | 100.00000   | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R186/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 07/05/2015 |            | Bond Future             | 288.03265   | 288.03265 |           | 288.08429    | 288.08429      |                   |            | 0.00          | 0                | 1,044.00      |
| R197             | On 06/08/2015 |            | Bond Future             | 286.67139   | 286.67139 |           | 286.72773    | 286.72773      |                   |            | 0.00          | 0                | 0.00          |
| R197             | On 07/12/2023 |            | Price Contribution      | 100.00000   | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R202             | On 07/05/2015 |            | Bond Future             | 237.65088   | 237.65088 |           | 238.37697    | 238.37697      |                   |            | 0.00          | 0                | 51,055.00     |
| R202             | On 06/08/2015 |            | Bond Future             | 238.30663   | 238.30663 |           | 239.04784    | 239.04784      |                   |            | 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 |
|------------------|---------------|--------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R202             | On 07/12/2033 | Price Contribution | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2023            | On 07/05/2015 | Bond Future        | 7.76280   |       | 101.44586 |           | 7.81475      | 101.14666      |                   | 6.40       | 0.00          | 0                | 14,434.00     |
| R2023            | On 06/08/2015 | Bond Future        | 7.81730   |       | 103.08950 |           | 7.87133      | 102.78692      |                   | 6.23       | 0.00          | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future        | 9.07      | Put   | 89.65000  |           | 110.94000    | 0.11094        | 89.650            | 6.62       | 0.00          | 0                | 911.00        |
| R2023            | On 28/02/2023 | Price Contribution | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R203             | On 07/05/2015 | Bond Future        | 7.00059   |       | 103.94169 |           | 7.05490      | 103.82424      |                   | 2.07       | 0.00          | 0                | 7,710.00      |
| R203             | On 06/08/2015 | Bond Future        | 7.06200   |       | 105.62574 |           | 7.12266      | 105.50794      |                   | 1.93       | 0.00          | 0                | 0.00          |
| R203             | On 05/11/2015 | Bond Future        | 7.09917   |       | 103.21286 |           | 7.16794      | 103.09424      |                   | 1.78       | 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 07/05/2015 | Bond Future        | 8.33815   |       | 99.37478  |           | 8.38978      | 98.95146       |                   |            | 0.00          | 0                | 5,805.00      |
| R2030            | On 06/08/2015 | Bond Future        | 8.39574   |       | 96.97650  |           | 8.44886      | 96.54779       |                   |            | 0.00          | 0                | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2032            | On 07/05/2015 | Bond Future        | 8.46671   |       | 99.00316  |           | 8.51831      | 98.55189       |                   |            | 0.00          | 0                | 18.00         |
| R2032            | On 06/08/2015 | Bond Future        | 8.52210   |       | 100.60740 |           | 8.57510      | 100.15030      |                   |            | 0.00          | 0                | 0.00          |
| R2032            | On 05/11/2015 | Bond Future        | 8.56962   |       | 98.12239  |           | 8.62406      | 97.65888       |                   |            | 0.00          | 0                | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2037            | On 07/05/2015 | Bond Future        | 8.54097   |       | 101.94790 |           | 8.59248      | 101.44629      |                   |            | 0.00          | 0                | 32,861.00     |
| R2037            | On 06/08/2015 | Bond Future        | 8.59574   |       | 99.34082  |           | 8.64860      | 98.83258       |                   |            | 0.00          | 0                | 1,954.00      |
| R2037            | On 05/11/2015 | Bond Future        | 8.63903   |       | 100.99180 |           | 8.69322      | 100.47618      |                   |            | 0.00          | 0                | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R204             | On 07/05/2015 | Bond Future        | 7.25056   |       | 105.45200 |           | 7.30387      | 105.28300      |                   | 3.11       | 0.00          | 0                | 14,509.00     |
| R204             | On 06/08/2015 | Bond Future        | 7.31665   |       | 103.12441 |           | 7.37404      | 102.95424      |                   | 3.12       | 0.00          | 0                | 100.00        |
| R204             | On 06/08/2015 | Bond Future        | 8.41      | Put   | 61.45000  |           | 76.61000     | 0.07661        | 61.450            | 3.33       | 0.00          | 0                | 699.00        |
| R204             | On 05/11/2015 | Bond Future        | 7.36187   |       | 104.83760 |           | 7.42402      | 104.66575      |                   | 2.96       | 0.00          | 0                | 0.00          |
| R204             | On 21/12/2018 | Price Contribution | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R204/R157        | On 15/01/2020 | Price Contribution | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | Price Contribution | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2044            | On 07/05/2015 | Bond Future        | 8.57382   |       | 104.28915 |           | 8.62018      | 103.79112      |                   |            | 0.00          | 0                | 9,494.00      |
| R2044            | On 06/08/2015 | Bond Future        | 8.62532   |       | 101.59462 |           | 8.67283      | 101.09012      |                   |            | 0.00          | 0                | 0.00          |
| R2044            | On 05/11/2015 | Bond Future        | 8.66601   |       | 103.28310 |           | 8.71465      | 102.77132      |                   |            | 0.00          | 0                | 0.00          |
| R2044            | On 31/01/2044 | Price Contribution | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/05/2015 | Bond Future        | 8.55551   |       | 103.84149 |           | 8.60177      | 103.32818      |                   |            | 207,682.98    | 2                | 37,576.00     |
| R2048            | On 06/08/2015 | Bond Future        | 8.60203   |       | 105.52393 |           | 8.64940      | 105.00381      |                   |            | 0.00          | 0                | 745.00        |
| R2048            | On 05/11/2015 | Bond Future        | 8.64360   |       | 102.84510 |           | 8.69210      | 102.31748      |                   |            | 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          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R207             | On 07/05/2015 | Bond Future        |        |            | 7.42820     |       | 101.63476 |           | 7.48098      | 101.43042      |                   | 4.11       | 0.00          | 0                | 34,649.00     |
| R207             | On 07/05/2015 | Bond Future        | 7.73   | Call       | 1,379.01000 |       | 1.37901   |           | 1,241.13000  | 1.24113        | 1,379.010         | 4.18       | 0.00          | 0                | 66.00         |
| R207             | On 06/08/2015 | Bond Future        |        |            | 7.49393     |       | 99.63879  |           | 7.54989      | 99.43268       |                   | 4.12       | 0.00          | 0                | 100.00        |
| R207             | On 06/08/2015 | Bond Future        | 7.46   | Call       | 961.82000   |       | 0.96182   |           | 875.59000    | 0.87559        | 961.820           | 4.11       | 0.00          | 0                | 70.00         |
| R207             | On 05/11/2015 | Bond Future        |        |            | 7.53763     |       | 101.29429 |           | 7.59711      | 101.08584      |                   | 3.95       | 0.00          | 0                | 0.00          |
| R207             | On 05/11/2015 | Bond Future        | 7.43   | Call       | 1,095.51000 |       | 1.09551   |           | 1,010.51000  | 1.01051        | 1,095.510         | 3.94       | 0.00          | 0                | 53.00         |
| R207             | On 04/02/2016 | Bond Future        |        |            | 7.55875     |       | 99.45662  |           | 7.62185      | 99.24696       |                   | 3.84       | 0.00          | 0                | 0.00          |
| R207             | On 04/02/2016 | Bond Future        | 7.27   | Call       | 995.87000   |       | 0.99587   |           | 920.51000    | 0.92051        | 995.870           | 3.79       | 0.00          | 0                | 43.00         |
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207/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 07/05/2015 | Bond Future        |        |            | 7.55101     |       | 97.01344  |           | 7.60334      | 96.77437       |                   | 5.20       | 0.00          | 0                | 60,821.00     |
| R208             | On 06/08/2015 | Bond Future        |        |            | 7.60818     |       | 98.58544  |           | 7.66305      | 98.34394       |                   | 5.05       | 0.00          | 0                | 100.00        |
| R208             | On 06/08/2015 | Bond Future        | 8.85   | Put        | 68.01000    |       | 0.06801   |           | 84.67000     | 0.08467        | 68.010            | 5.37       | 0.00          | 0                | 198.00        |
| R208             | On 05/11/2015 | Bond Future        |        |            | 7.65208     |       | 96.82240  |           | 7.70973      | 96.57803       |                   | 5.01       | 0.00          | 0                | 0.00          |
| R208             | On 05/11/2015 | Bond Future        | 8.48   | Put        | 430.29000   |       | 0.43029   |           | 485.85000    | 0.48585        | 430.290           | 5.24       | 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 07/05/2015 | Bond Future        |        |            | 8.49223     |       | 78.95069  |           | 8.54363      | 78.53739       |                   | 12.83      | 0.00          | 0                | 19,153.00     |
| R209             | On 07/05/2015 | Bond Future        | 8.30   | Put        | 2,443.06000 |       | 2.44306   |           | 2,758.22000  | 2.75822        | 2,443.060         | 12.73      | 0.00          | 0                | 700.00        |
| R209             | On 06/08/2015 | Bond Future        |        |            | 8.54068     |       | 80.23006  |           | 8.59333      | 79.81114       |                   | 12.59      | 0.00          | 0                | 100.00        |
| R209             | On 06/08/2015 | Bond Future        | 9.90   | Put        | 156.40000   |       | 0.15640   |           | 188.85000    | 0.18885        | 156.400           | 13.28      | 0.00          | 0                | 2,914.00      |
| R209             | On 05/11/2015 | Bond Future        |        |            | 8.58206     |       | 78.41414  |           | 8.63597      | 77.98920       |                   | 12.86      | 0.00          | 0                | 0.00          |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000   |           | 6.25000      | 6.25000        |                   |            | 0.00          | 0                | 0.00          |
| R209/R157        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 07/05/2015 | Bond Future        |        |            | 174.64520   |       | 174.64520 |           | 174.67676    | 174.67676      |                   |            | 0.00          | 0                | 829.00        |
| R210             | On 06/08/2015 | Bond Future        |        |            | 177.48936   |       | 177.48936 |           | 177.52395    | 177.52395      |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 31/03/2028 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 07/05/2015 | Bond Future        |        |            | 131.37248   |       | 131.37248 |           | 131.39683    | 131.39683      |                   |            | 0.00          | 0                | 1,120.00      |
| R211             | On 06/08/2015 | Bond Future        |        |            | 131.89380   |       | 131.89380 |           | 131.92035    | 131.92035      |                   |            | 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 |
|------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R211             | On 31/01/2017 | Price Contribution      | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R212             | On 07/05/2015 | Bond Future             | 137.68779    |       | 137.68779    |           | 137.62651    | 137.62651      |                   |            | 0.00          | 0                | 1,145.00      |
| R212             | On 06/08/2015 | Bond Future             | 138.15404    |       | 138.15404    |           | 138.09360    | 138.09360      |                   |            | 0.00          | 0                | 0.00          |
| R212             | On 31/01/2022 | Price Contribution      | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R213             | On 07/05/2015 | Bond Future             | 8.38417      |       | 89.37123     |           | 8.43566      | 88.96454       |                   | 10.98      | 0.00          | 0                | 16,829.00     |
| R213             | On 06/08/2015 | Bond Future             | 8.43594      |       | 90.81916     |           | 8.48880      | 90.40724       |                   | 10.75      | 0.00          | 0                | 0.00          |
| R213             | On 05/11/2015 | Bond Future             | 8.48218      |       | 88.78232     |           | 8.53646      | 88.36457       |                   | 10.94      | 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 07/05/2015 | Bond Future             | 8.50998      |       | 80.40460     |           | 8.56130      | 79.96458       |                   | 13.54      | 0.00          | 0                | 15,271.00     |
| R214             | On 06/08/2015 | Bond Future             | 8.55554      |       | 81.70725     |           | 8.60806      | 81.26136       |                   | 13.30      | 0.00          | 0                | 0.00          |
| R214             | On 05/11/2015 | Bond Future             | 8.59617      |       | 79.77231     |           | 8.64992      | 79.31993       |                   | 13.61      | 0.00          | 0                | 0.00          |
| R214             | On 04/02/2016 | Bond Future             | 8.62994      |       | 81.19390     |           | 8.68484      | 80.73540       |                   | 13.29      | 0.00          | 0                | 4,320.00      |
| R214             | On 28/02/2041 | Price Contribution      | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R214/R209        | On 28/02/2041 | Price Contribution      | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| RAIN             | On 16/03/2015 | Foreign Exchange Future | 21,418.98000 |       | 21,418.98000 |           | 21,501.95000 | 21,501.95000   |                   |            | 0.00          | 0                | 0.00          |
| RAIN             | On 12/06/2015 | Foreign Exchange Future | 21,709.26000 |       | 21,709.26000 |           | 21,748.28000 | 21,748.28000   |                   |            | 0.00          | 0                | 0.00          |
| TRY / R          | On 16/03/2015 | Foreign Exchange Future | 4.73090      |       | 4.73090      |           | 4.74760      | 4.74760        |                   | 16.40      | 0.00          | 0                | 0.00          |
| TRY / R          | On 12/06/2015 | Foreign Exchange Future | 4.69130      |       | 4.69130      |           | 4.70990      | 4.70990        |                   | 13.95      | 0.00          | 0                | 0.00          |
| TRY / R          | On 14/09/2015 | Foreign Exchange Future | 4.66310      |       | 4.66310      |           | 4.68110      | 4.68110        |                   | 12.99      | 0.00          | 0                | 0.00          |
| ZMW / R          | On 16/03/2015 | Foreign Exchange Future | 1.68330      |       | 1.68330      |           | 1.70110      | 1.70110        |                   |            | 20,199.60     | 12               | 0.00          |
| ZMW / R          | On 12/06/2015 | Foreign Exchange Future | 1.63910      |       | 1.63910      |           | 1.65240      | 1.65240        |                   |            | 52,451.20     | 32               | 16.00         |
| ZMW / R          | On 14/09/2015 | Foreign Exchange Future | 1.58520      |       | 1.58520      |           | 1.59820      | 1.59820        |                   |            | 0.00          | 0                | 0.00          |

**Total for Derivatives :** **5,059,380,359.39**      **461,504**      **3,769,992.00**

**i-Bonds**

|      |               |           |         |  |           |  |         |           |  |  |      |   |                |
|------|---------------|-----------|---------|--|-----------|--|---------|-----------|--|--|------|---|----------------|
| AA02 | On 28/03/2016 | Spot Bond | 0.00000 |  | 100.00000 |  | 0.00000 | 101.44460 |  |  | 0.00 | 0 | 0.00           |
| AA03 | On 11/05/2015 | Spot Bond | 6.75000 |  | 103.86696 |  | 6.75000 | 103.84794 |  |  | 0.00 | 0 | 0.00           |
| AA04 | On 22/03/2017 | Spot Bond | 0.00000 |  | 100.00000 |  | 0.00000 | 99.86767  |  |  | 0.00 | 0 | 0.00           |
| AA05 | On 22/03/2019 | Spot Bond | 8.44000 |  | 102.69850 |  | 8.44000 | 102.67505 |  |  | 0.00 | 0 | 500,000,000.00 |
| AA06 | On 15/04/2021 | Spot Bond | 0.00000 |  | 100.00000 |  | 0.00000 | 101.29937 |  |  | 0.00 | 0 | 0.00           |
| AA07 | On 15/04/2021 | Spot Bond | 9.03000 |  | 106.14282 |  | 9.03000 | 106.11707 |  |  | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| AB01/R186        | On 24/11/2020 | Spot Bond  | 10.00000  | 106.41400 |           | 10.00000     | 106.38700      |                   |            | 0.00          | 0                | 0.00             |
| AB010            | On 21/11/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.44273      |                   |            | 0.00          | 0                | 0.00             |
| AB011            | On 21/11/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52002      |                   |            | 0.00          | 0                | 0.00             |
| AB013            | On 21/11/2018 | Spot Bond  | 9.30500   | 99.59919  |           | 9.30500      | 99.57417       |                   |            | 0.00          | 0                | 0.00             |
| AB014U           | On 19/11/2024 | Spot Bond  | 100.00000 | 10.09118  |           | 100.00000    | 10.06592       |                   |            | 0.00          | 0                | 0.00             |
| AB015U           | On 13/11/2024 | Spot Bond  | 10.84000  | 103.53107 |           | 10.84000     | 103.50089      |                   |            | 0.00          | 0                | 0.00             |
| AB016U           | On 05/02/2025 | Spot Bond  | 100.00000 | 11.47539  |           | 100.00000    | 11.45190       |                   |            | 0.00          | 0                | 0.00             |
| AB06             | On 27/03/2015 | Spot Bond  | 6.80000   | 99.85118  |           | 6.80000      | 99.83261       |                   |            | 0.00          | 0                | 0.00             |
| AB08             | On 03/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45616      |                   |            | 0.00          | 0                | 0.00             |
| AB09             | On 03/05/2017 | Spot Bond  | 8.60000   | 107.04138 |           | 8.60000      | 107.01648      |                   |            | 0.00          | 0                | 500,000,000.00   |
| ABC1234/R2022    | On 25/11/2020 | Spot Bond  | 10.00000  | 107.50800 |           | 10.00000     | 107.48000      |                   |            | 0.00          | 0                | 0.00             |
| ABCP13           | On 07/12/2023 | Spot Bond  | 2.38000   | 125.97489 |           | 2.38000      | 272.55779      |                   |            | 0.00          | 0                | 0.00             |
| ABFN06           | On 17/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.44918      |                   |            | 0.00          | 3,200,000,000    | 1,600,000,000.00 |
| ABFN07           | On 17/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.25661      |                   |            | 0.00          | 4,800,000,000    | 2,400,000,000.00 |
| ABFN08           | On 17/03/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.01969      |                   |            | 0.00          | 0                | 0.00             |
| ABFN09           | On 17/03/2026 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.02011      |                   |            | 0.00          | 0                | 0.00             |
| ABFN10           | On 28/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.36723       |                   |            | 0.00          | 0                | 100,000,000.00   |
| ABFN11           | On 09/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.88930      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| ABFN12           | On 09/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.83352      |                   |            | 0.00          | 0                | 0.00             |
| ABN05            | On 18/04/2021 | Spot Bond  | 2.12000   | 173.48110 |           | 2.12000      | 173.48113      |                   |            | 0.00          | 0                | 0.00             |
| ABN07            | On 13/06/2015 | Spot Bond  | 2.76000   | 164.19781 |           | 2.76000      | 164.19502      |                   |            | 0.00          | 0                | 0.00             |
| ABN09            | On 27/06/2023 | Spot Bond  | 2.17000   | 174.94313 |           | 2.17000      | 174.94293      |                   |            | 0.00          | 0                | 0.00             |
| ABN14            | On 10/10/2033 | Spot Bond  | 1.82000   | 186.90576 |           | 1.82000      | 186.90730      |                   |            | 0.00          | 0                | 0.00             |
| ABN33            | On 29/01/2018 | Spot Bond  | 7.99625   | 80.21563  |           | 7.99625      | 80.19872       |                   |            | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN34            | On 29/01/2018 | Spot Bond  |     | 7.99625 | 80.21563  |           | 7.99625      | 80.19872       |                   |            | 0.00          | 0                | 0.00          |
| ABN38            | On 17/08/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 98.07000       |                   |            | 0.00          | 0                | 0.00          |
| ABN39            | On 21/09/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.89884       |                   |            | 0.00          | 0                | 0.00          |
| ABN40            | On 29/09/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 96.73000       |                   |            | 0.00          | 0                | 0.00          |
| ABN42            | On 16/11/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 95.85000       |                   |            | 0.00          | 0                | 0.00          |
| ABN44            | On 14/12/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 95.31000       |                   |            | 0.00          | 0                | 0.00          |
| ABN45            | On 23/02/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 93.85000       |                   |            | 0.00          | 0                | 0.00          |
| ABN46            | On 23/03/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 93.20000       |                   |            | 0.00          | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.44008      |                   |            | 0.00          | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.30228      |                   |            | 0.00          | 0                | 0.00          |
| ABN49            | On 12/04/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 92.85000       |                   |            | 0.00          | 0                | 0.00          |
| ABN51            | On 09/09/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN52            | On 18/05/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 92.15000       |                   |            | 0.00          | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 91.87000       |                   |            | 0.00          | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 91.60000       |                   |            | 0.00          | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.82012       |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  |     | 7.04000 | 103.16823 |           | 7.04000      | 103.14900      |                   |            | 0.00          | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.33523      |                   |            | 0.00          | 0                | 0.00          |
| ABN59            | On 20/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 90.27000       |                   |            | 0.00          | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 89.74000       |                   |            | 0.00          | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  |     | 2.68000 | 94.39525  |           | 2.68000      | 108.32014      |                   |            | 0.00          | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  |     | 2.49000 | 102.43164 |           | 2.49000      | 161.48329      |                   |            | 0.00          | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  |     | 2.30000 | 118.37695 |           | 2.30000      | 216.87218      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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      | 97.94000       |                   |            | 0.00          | 0                | 0.00          |
| ABN67            | On 28/02/2023 | Spot Bond  | 9.38500   | 91.37463  |           | 9.38500      | 91.35186       |                   |            | 0.00          | 0                | 0.00          |
| ABN68            | On 12/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN70            | On 28/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.39000      |                   |            | 0.00          | 0                | 0.00          |
| ABN71            | On 29/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 82.82000       |                   |            | 0.00          | 0                | 0.00          |
| ABN72            | On 17/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.62110      |                   |            | 0.00          | 0                | 0.00          |
| ABN73            | On 03/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.99000       |                   |            | 0.00          | 0                | 0.00          |
| ABN74            | On 09/05/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 104.68500      |                   |            | 0.00          | 0                | 0.00          |
| ABN75            | On 07/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN76            | On 21/12/2026 | Spot Bond  | 9.63000   | 108.55237 |           | 9.63000      | 108.52432      |                   |            | 0.00          | 0                | 0.00          |
| ABN77            | On 07/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.54000       |                   |            | 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  | 9.38500   | 110.34800 |           | 9.38500      | 110.32020      |                   |            | 0.00          | 0                | 0.00          |
| ABN80            | On 31/03/2021 | Spot Bond  | 8.73500   | 93.99053  |           | 8.73500      | 93.96845       |                   |            | 0.00          | 0                | 0.00          |
| ABN81            | On 05/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 105.06000      |                   |            | 0.00          | 0                | 0.00          |
| ABN82            | On 05/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 115.06000      |                   |            | 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  | 9.48000   | 109.64672 |           | 9.48000      | 109.61882      |                   |            | 0.00          | 0                | 0.00          |
| ABN88            | On 06/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 89.96000       |                   |            | 0.00          | 0                | 0.00          |
| ABN91            | On 11/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15355      |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ABN92            | On 31/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.96623      |                   |            | 0.00          | 0                | 0.00             |
| ABS10            | On 17/03/2018 | Spot Bond  | 8.15000   |       | 104.56879 |           | 8.15000      | 104.54609      |                   |            | 0.00          | 0                | 1,510,000,000.00 |
| ABS11            | On 09/04/2021 | Spot Bond  | 8.74000   |       | 107.35331 |           | 8.74000      | 107.32809      |                   |            | 0.00          | 0                | 500,000,000.00   |
| ABS5             | On 01/05/2015 | Spot Bond  | 6.91000   |       | 103.30901 |           | 6.91000      | 103.28961      |                   |            | 0.00          | 0                | 0.00             |
| ABS6             | On 01/06/2020 | Spot Bond  | 8.82000   |       | 99.86835  |           | 8.82000      | 99.84467       |                   |            | 0.00          | 0                | 3,690,000,000.00 |
| ABS7             | On 11/09/2026 | Spot Bond  | 9.58000   |       | 94.82645  |           | 9.58000      | 94.80234       |                   |            | 0.00          | 0                | 1,460,000,000.00 |
| ABS9             | On 17/03/2016 | Spot Bond  | 7.45000   |       | 101.85829 |           | 7.45000      | 101.83805      |                   |            | 0.00          | 0                | 70,000,000.00    |
| ABSI2            | On 07/12/2023 | Spot Bond  | 2.19000   |       | 218.03698 |           | 2.19000      | 276.25236      |                   |            | 0.00          | 0                | 0.00             |
| ABSI3            | On 31/01/2017 | Spot Bond  | 2.04000   |       | 126.10841 |           | 2.04000      | 128.92135      |                   |            | 0.00          | 0                | 0.00             |
| ABSI4            | On 31/01/2022 | Spot Bond  | 2.18500   |       | 129.57214 |           | 2.18500      | 132.17460      |                   |            | 0.00          | 0                | 0.00             |
| ACIF1U           | On 08/07/2025 | Spot Bond  | 100.00000 |       | 0.00640   |           | 100.00000    | 0.00638        |                   |            | 0.00          | 0                | 0.00             |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 |       | 99.33871  |           | 100.00000    | 99.07238       |                   |            | 0.00          | 0                | 0.00             |
| ACL028           | On 15/09/2015 | Spot Bond  | 11.20000  |       | 101.16251 |           | 11.20000     | 101.13310      |                   |            | 0.00          | 0                | 0.00             |
| ACL029           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.72357      |                   |            | 0.00          | 0                | 0.00             |
| ACL02U           | On 20/03/2018 | Spot Bond  | 100.00000 |       | 6.85493   |           | 100.00000    | 6.83796        |                   |            | 0.00          | 0                | 0.00             |
| ACL033           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.74108      |                   |            | 0.00          | 0                | 0.00             |
| ACL036           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.98896      |                   |            | 0.00          | 0                | 0.00             |
| ACL03U           | On 20/03/2016 | Spot Bond  | 100.00000 |       | 40.85857  |           | 100.00000    | 40.75739       |                   |            | 0.00          | 0                | 0.00             |
| ACL042           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.70605      |                   |            | 0.00          | 0                | 0.00             |
| ACL047           | On 22/10/2018 | Spot Bond  | 11.00000  |       | 68.72039  |           | 11.00000     | 68.70075       |                   |            | 0.00          | 0                | 0.00             |
| ACL04U           | On 20/06/2016 | Spot Bond  | 100.00000 |       | 40.85857  |           | 100.00000    | 40.75739       |                   |            | 0.00          | 0                | 500,000,000.00   |
| 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             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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      | 99.95530       |                   |            | 0.00          | 0                | 0.00          |
| ACL077           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95073       |                   |            | 0.00          | 0                | 0.00          |
| ACL078           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95735       |                   |            | 0.00          | 0                | 0.00          |
| ACL080           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95597       |                   |            | 0.00          | 0                | 0.00          |
| ACL081           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95536       |                   |            | 0.00          | 0                | 0.00          |
| ACL082           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.08865      |                   |            | 0.00          | 0                | 0.00          |
| ACL083           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.08865      |                   |            | 0.00          | 0                | 0.00          |
| ACL084           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.09469      |                   |            | 0.00          | 0                | 0.00          |
| ACL086           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.09469      |                   |            | 0.00          | 0                | 0.00          |
| ACL087           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.08260      |                   |            | 0.00          | 0                | 0.00          |
| ACL088           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 94.83129       |                   |            | 0.00          | 0                | 0.00          |
| ACL089/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 107.50800 |           | 10.00000     | 107.48000      |                   |            | 0.00          | 0                | 0.00          |
| ACL092           | On 26/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.83491       |                   |            | 0.00          | 0                | 0.00          |
| ACL095           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95683       |                   |            | 0.00          | 0                | 0.00          |
| ACL096           | On 20/06/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95522       |                   |            | 0.00          | 0                | 0.00          |
| ACL097           | On 20/12/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95462       |                   |            | 0.00          | 0                | 0.00          |
| ACL098           | On 20/12/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95574       |                   |            | 0.00          | 0                | 0.00          |
| ACL100           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95848       |                   |            | 0.00          | 0                | 0.00          |
| ACL104           | On 20/12/2019 | Spot Bond  | 9.22000   | 102.82050 |           | 9.22000      | 102.92089      |                   |            | 0.00          | 0                | 0.00          |
| ACL118           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17097      |                   |            | 0.00          | 0                | 0.00          |
| ACL120           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.80012      |                   |            | 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      | 88.92740       |                   |            | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL127           | On 20/09/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 191.99634      |                   |            | 0.00          | 0                | 0.00          |
| ACL128           | On 20/09/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 192.09704      |                   |            | 0.00          | 0                | 0.00          |
| ACL129           | On 20/09/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95728       |                   |            | 0.00          | 0                | 0.00          |
| ACL136           | On 20/09/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.93210      |                   |            | 0.00          | 0                | 0.00          |
| ACL137           | On 02/09/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.35605      |                   |            | 0.00          | 0                | 0.00          |
| ACL138           | On 20/09/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.93245      |                   |            | 0.00          | 0                | 0.00          |
| ACL139           | On 30/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.07857      |                   |            | 0.00          | 0                | 0.00          |
| ACL141           | On 30/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.51172      |                   |            | 0.00          | 0                | 0.00          |
| ACL142/JIBAR     | On 25/11/2020 | Spot Bond  |     | 10.00000 | 107.50800 |           | 10.00000     | 107.48000      |                   |            | 0.00          | 0                | 0.00          |
| ACL143           | On 20/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.19748      |                   |            | 0.00          | 0                | 1,206,000.00  |
| ACL144           | On 20/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.10165      |                   |            | 0.00          | 0                | 0.00          |
| ACL145           | On 20/12/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95713       |                   |            | 0.00          | 0                | 0.00          |
| ACL151           | On 20/03/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.94955      |                   |            | 0.00          | 0                | 0.00          |
| ACL153           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.96262       |                   |            | 0.00          | 0                | 0.00          |
| ACL154           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.96354       |                   |            | 0.00          | 0                | 0.00          |
| ACL155           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.96176       |                   |            | 0.00          | 0                | 0.00          |
| ACL156           | On 20/03/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95832       |                   |            | 0.00          | 0                | 0.00          |
| ACL157           | On 20/03/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.96022       |                   |            | 0.00          | 0                | 0.00          |
| ACL158           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.96246       |                   |            | 0.00          | 0                | 0.00          |
| ACL159           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.96187       |                   |            | 0.00          | 0                | 0.00          |
| ACL161           | On 20/03/2022 | Spot Bond  |     | 10.23000 | 99.97244  |           | 10.23000     | 99.94490       |                   |            | 0.00          | 0                | 0.00          |
| ACL162           | On 20/09/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.96109       |                   |            | 0.00          | 0                | 0.00          |
| ACL163           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.96219       |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL165           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 121.00494      |                   |            | 0.00          | 0                | 0.00           |
| ACL167           | On 20/06/2019 | Spot Bond  | 9.38000   | 103.81438 |           | 9.38000      | 103.78824      |                   |            | 0.00          | 0                | 0.00           |
| ACL168           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95841       |                   |            | 0.00          | 0                | 0.00           |
| ACL169           | On 20/06/2017 | Spot Bond  | 1.75000   | 117.04737 |           | 1.75000      | 117.18002      |                   |            | 0.00          | 0                | 0.00           |
| ACL170           | On 20/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.96461       |                   |            | 0.00          | 0                | 0.00           |
| ACL172           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.96163       |                   |            | 0.00          | 0                | 0.00           |
| ACL173           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95587       |                   |            | 0.00          | 0                | 0.00           |
| ACL174           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95450       |                   |            | 0.00          | 0                | 0.00           |
| ACL175           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95724       |                   |            | 0.00          | 0                | 0.00           |
| ACL180           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.11903      |                   |            | 0.00          | 0                | 0.00           |
| ACL181           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.61296       |                   |            | 0.00          | 0                | 3,000,000.00   |
| ACL182           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45689      |                   |            | 0.00          | 0                | 700,000,000.00 |
| ACL183           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95773       |                   |            | 0.00          | 0                | 0.00           |
| ACL184           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.90029      |                   |            | 0.00          | 0                | 0.00           |
| ACL185           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95477       |                   |            | 0.00          | 0                | 0.00           |
| ACL186           | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95930       |                   |            | 0.00          | 0                | 0.00           |
| ACL187           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95681       |                   |            | 0.00          | 0                | 0.00           |
| ACL188           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95608       |                   |            | 0.00          | 0                | 0.00           |
| ACL191           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.23650      |                   |            | 0.00          | 0                | 0.00           |
| ACL192           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.43905      |                   |            | 0.00          | 0                | 0.00           |
| ACL193           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95600       |                   |            | 0.00          | 0                | 0.00           |
| ACL194           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95600       |                   |            | 0.00          | 0                | 0.00           |
| ACL195           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95011       |                   |            | 0.00          | 0                | 0.00           |
| ACL196           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95559       |                   |            | 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    |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL197           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95349       |                   |            | 0.00          | 0                | 0.00             |
| ACL198           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.69476      |                   |            | 0.00          | 0                | 0.00             |
| ACL199           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95011       |                   |            | 0.00          | 0                | 0.00             |
| ACL200           |        | On 21/11/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 96.93020       |                   |            | 0.00          | 0                | 0.00             |
| ACL201           |        | On 20/12/2022 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95508       |                   |            | 0.00          | 0                | 0.00             |
| ACL202           |        | On 20/12/2022 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95230       |                   |            | 0.00          | 0                | 0.00             |
| ACL203           |        | On 30/01/2023 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 139.61565      |                   |            | 0.00          | 0                | 0.00             |
| ACL204           |        | On 14/02/2023 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 140.60842      |                   |            | 0.00          | 0                | 0.00             |
| ACL205           |        | On 20/03/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95833       |                   |            | 0.00          | 0                | 0.00             |
| ACL208           |        | On 20/03/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95872       |                   |            | 0.00          | 0                | 0.00             |
| ACL210           |        | On 20/05/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.51283      |                   |            | 0.00          | 0                | 0.00             |
| ACL212           |        | On 20/09/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95767       |                   |            | 0.00          | 0                | 0.00             |
| ACL213           |        | On 20/06/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.96044       |                   |            | 0.00          | 0                | 0.00             |
| ACL214           |        | On 20/09/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95587       |                   |            | 0.00          | 0                | 0.00             |
| ACL215           |        | On 20/09/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95828       |                   |            | 0.00          | 0                | 0.00             |
| ACL216           |        | On 20/12/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95833       |                   |            | 0.00          | 0                | 0.00             |
| ACL217           |        | On 20/12/2023 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95780       |                   |            | 0.00          | 0                | 0.00             |
| ADCB01           |        | On 08/03/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.18844      |                   |            | 0.00          | 0                | 0.00             |
| ADCB02           |        | On 31/07/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.01451      |                   |            | 0.00          | 0                | 0.00             |
| ADCB03           |        | On 31/01/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.05088      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| ADCB04           |        | On 27/11/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.45696      |                   |            | 0.00          | 0                | 0.00             |
| ADCP10           |        | On 29/05/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.23004      |                   |            | 0.00          | 0                | 0.00             |
| AER01U           |        | On 18/11/2016 | Spot Bond | 100.00000 | 22.55316  |           | 100.00000    | 22.49668       |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| AFS1U            | On 27/09/2019 | Spot Bond  | 100.00000 |       | 12.43566  | 100.00000 | 12.40487     |                |                   |            | 0.00          | 0                | 0.00             |
| AHF1A1           | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.46195    |                |                   |            | 0.00          | 0                | 0.00             |
| AHF2A1           | On 18/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.21983    |                |                   |            | 0.00          | 0                | 0.00             |
| AHF2B1           | On 18/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.33818    |                |                   |            | 0.00          | 0                | 0.00             |
| AHF2C1           | On 18/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.49585    |                |                   |            | 0.00          | 0                | 0.00             |
| AHF3A1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.17772    |                |                   |            | 0.00          | 0                | 0.00             |
| AHF3A2           | On 18/04/2016 | Spot Bond  | 7.93500   |       | 101.34508 | 7.93500   | 101.32342    |                |                   |            | 0.00          | 0                | 0.00             |
| AHF3B1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.50790    |                |                   |            | 0.00          | 0                | 0.00             |
| AHF3C1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.74966    |                |                   |            | 0.00          | 0                | 0.00             |
| AIR01            | On 15/03/2019 | Spot Bond  | 8.90000   |       | 99.03619  | 8.90000   | 99.01276     |                |                   |            | 0.00          | 0                | 2,950,000,000.00 |
| AIR02            | On 30/04/2023 | Spot Bond  | 9.48000   |       | 116.73106 | 9.48000   | 116.70136    |                |                   |            | 0.00          | 0                | 0.00             |
| AIR03            | On 09/03/2016 | Spot Bond  | 7.14000   |       | 103.72742 | 7.14000   | 103.70765    |                |                   |            | 0.00          | 0                | 0.00             |
| AIR04            | On 29/05/2024 | Spot Bond  | 9.12500   |       | 103.55301 | 9.12500   | 103.52749    |                |                   |            | 0.00          | 0                | 0.00             |
| AIR04U           | On 26/10/2029 | Spot Bond  | 100.00000 |       | 15.97444  | 100.00000 | 15.93889     |                |                   |            | 0.00          | 0                | 0.00             |
| AIR05            | On 29/05/2030 | Spot Bond  | 9.80000   |       | 104.57408 | 9.80000   | 104.54644    |                |                   |            | 0.00          | 0                | 0.00             |
| AIRL01           | On 30/04/2028 | Spot Bond  | 2.74000   |       | 165.98274 | 2.74000   | 165.97998    |                |                   |            | 0.00          | 0                | 0.00             |
| ANG010           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.25974    |                |                   |            | 0.00          | 0                | 0.00             |
| ANG012           | On 06/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.23403    |                |                   |            | 0.00          | 0                | 0.00             |
| ANG013           | On 05/06/2015 | Spot Bond  | 100.00000 |       | 82.39278  | 100.00000 | 82.20721     |                |                   |            | 0.00          | 0                | 0.00             |
| APF01            | On 26/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.70145    |                |                   |            | 0.00          | 0                | 0.00             |
| APF02            | On 26/09/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.83101    |                |                   |            | 0.00          | 0                | 6,280,000,000.00 |
| ASN002           | On 03/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00             |
| ASN004           | On 22/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.01346    |                |                   |            | 0.00          | 0                | 0.00             |
| ASN006           | On 28/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.44525    |                |                   |            | 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 |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ASN007           | On 20/12/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.96107       |                   |            | 0.00          | 0                | 0.00          |
| ASN008           | On 06/03/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN010           | On 04/03/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN011           | On 20/03/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.96022       |                   |            | 0.00          | 0                | 0.00          |
| ASN012           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.94388       |                   |            | 0.00          | 0                | 0.00          |
| ASN013           | On 09/12/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.78347      |                   |            | 0.00          | 0                | 0.00          |
| ASN014           | On 20/03/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN015           | On 04/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 114.31000      |                   |            | 0.00          | 0                | 0.00          |
| ASN016           | On 11/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 93.52000       |                   |            | 0.00          | 0                | 0.00          |
| ASN017           | On 09/03/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.52990      |                   |            | 0.00          | 0                | 0.00          |
| ASN020           | On 09/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 87.54046       |                   |            | 0.00          | 0                | 0.00          |
| ASN022           | On 07/12/2033 | Spot Bond  |     | 2.55000 | 131.54811 |           | 2.55000      | 235.93381      |                   |            | 0.00          | 0                | 0.00          |
| ASN023           | On 07/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 109.86621      |                   |            | 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      | 113.64601      |                   |            | 0.00          | 0                | 0.00          |
| ASN028           | On 20/06/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 98.50090       |                   |            | 0.00          | 0                | 0.00          |
| ASN031           | On 14/08/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 106.39872      |                   |            | 0.00          | 0                | 0.00          |
| ASN032           | On 19/09/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 88.97469       |                   |            | 0.00          | 0                | 0.00          |
| ASN034           | On 20/06/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.95798       |                   |            | 0.00          | 0                | 0.00          |
| ASN036           | On 10/11/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.78821      |                   |            | 0.00          | 0                | 0.00          |
| ASN037           | On 07/12/2033 | Spot Bond  |     | 2.56500 | 164.92166 |           | 2.56500      | 208.95326      |                   |            | 0.00          | 0                | 0.00          |
| ASN041           | On 21/11/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ASN046           | On 20/12/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15420      |                   |            | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|------------------|
| ASN048           | On 12/03/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| ASN35U           | On 20/12/2016 | Spot Bond  |     | 100.00000 | 32.05931  |           | 100.00000    | 31.98797       |                   |                          | 0.00           | 0                 | 0.00             |
| ASN38U           | On 20/12/2017 | Spot Bond  |     | 100.00000 | 17.78251  |           | 100.00000    | 17.73847       |                   |                          | 0.00           | 0                 | 0.00             |
| ASN39U           | On 20/12/2017 | Spot Bond  |     | 100.00000 | 17.87155  |           | 100.00000    | 17.82729       |                   |                          | 0.00           | 0                 | 0.00             |
| ASN40U           | On 20/12/2017 | Spot Bond  |     | 100.00000 | 17.47086  |           | 100.00000    | 17.42760       |                   |                          | 0.00           | 0                 | 0.00             |
| ASN49U           | On 19/09/2016 | Spot Bond  |     | 100.00000 | 32.76800  |           | 100.00000    | 0.00000        |                   |                          | 0.00           | 0                 | 0.00             |
| ASN50U           | On 16/03/2018 | Spot Bond  |     | 100.00000 | 15.56586  |           | 100.00000    | 100.00000      |                   | 1,000,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000.00 |                  |
| BAR001           | On 12/06/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.11987      |                   |                          | 0.00           | 0                 | 0.00             |
| BAR003           | On 20/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.96161       |                   |                          | 0.00           | 0                 | 0.00             |
| BAW10            | On 01/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.62380      |                   |                          | 0.00           | 0                 | 0.00             |
| BAW11            | On 01/10/2018 | Spot Bond  |     | 8.95000   | 107.07135 |           | 8.95000      | 107.04560      |                   |                          | 0.00           | 0                 | 2,400,000,000.00 |
| BAW12            | On 17/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.23411      |                   |                          | 0.00           | 0                 | 0.00             |
| BAW13            | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.88632      |                   |                          | 0.00           | 0                 | 0.00             |
| BAW15            | On 01/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.18957      |                   |                          | 0.00           | 0                 | 0.00             |
| BAW17            | On 05/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.36856      |                   |                          | 0.00           | 1,500,000,000     | 1,500,000,000.00 |
| BAW18            | On 05/12/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.50393      |                   |                          | 0.00           | 0                 | 100,000,000.00   |
| BAW19            | On 05/12/2020 | Spot Bond  |     | 9.31000   | 103.79359 |           | 9.31000      | 103.76763      |                   |                          | 0.00           | 0                 | 1,065,000,000.00 |
| BAW2             | On 02/10/2015 | Spot Bond  |     | 7.28000   | 107.65642 |           | 7.28000      | 107.63527      |                   |                          | 0.00           | 0                 | 0.00             |
| BAW20U           | On 15/01/2016 | Spot Bond  |     | 100.00000 | 59.85590  |           | 100.00000    | 59.70768       |                   |                          | 0.00           | 0                 | 0.00             |
| BAW3             | On 02/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 104.30699      |                   |                          | 0.00           | 0                 | 0.00             |
| BAW8             | On 02/10/2017 | Spot Bond  |     | 8.75000   | 107.23735 |           | 8.75000      | 107.21213      |                   |                          | 0.00           | 0                 | 0.00             |
| BAYA01           | On 31/03/2016 | Spot Bond  |     | 10.93604  | 104.27123 |           | 10.93604     | 103.48573      |                   |                          | 0.00           | 0                 | 0.00             |
| BAYA04           | On 30/09/2015 | Spot Bond  |     | 10.93503  | 102.76150 |           | 10.93503     | 102.55860      |                   |                          | 0.00           | 0                 | 0.00             |
| BAYA05           | On 30/09/2015 | Spot Bond  |     | 10.96549  | 102.72406 |           | 10.96549     | 102.54595      |                   |                          | 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    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BAYA06           | On 30/09/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.30219      |                   |            | 0.00          | 0                | 0.00             |
| BAYA07           | On 31/12/2015 | Spot Bond  | 10.99667 |       | 102.64261 |           | 10.99667     | 102.52434      |                   |            | 0.00          | 0                | 0.00             |
| BAYA08           | On 31/12/2017 | Spot Bond  | 11.76727 |       | 102.57492 |           | 11.76727     | 102.50822      |                   |            | 0.00          | 0                | 0.00             |
| BAYA09           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.35477      |                   |            | 0.00          | 0                | 0.00             |
| BAYA10           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.35477      |                   |            | 0.00          | 0                | 0.00             |
| BAYA11           | On 31/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.35484      |                   |            | 0.00          | 0                | 0.00             |
| BAYA12           | On 31/03/2016 | Spot Bond  | 11.18604 |       | 102.20564 |           | 11.18604     | 102.22269      |                   |            | 0.00          | 0                | 0.00             |
| BAYA13           | On 31/03/2016 | Spot Bond  | 11.11501 |       | 103.53062 |           | 11.11501     | 102.61226      |                   |            | 0.00          | 0                | 0.00             |
| BAYA14           | On 30/09/2015 | Spot Bond  | 10.93503 |       | 102.76150 |           | 10.93503     | 102.55860      |                   |            | 0.00          | 0                | 0.00             |
| BAYA15           | On 30/06/2016 | Spot Bond  | 11.04485 |       | 102.96132 |           | 11.04485     | 102.73786      |                   |            | 0.00          | 0                | 0.00             |
| BAYA16           | On 30/09/2016 | Spot Bond  | 10.23732 |       | 98.59248  |           | 10.23732     | 102.29392      |                   |            | 0.00          | 0                | 0.00             |
| BAYA17           | On 30/09/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.23917      |                   |            | 0.00          | 0                | 0.00             |
| BAYA18           | On 31/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.22312      |                   |            | 0.00          | 0                | 0.00             |
| BAYA19           | On 31/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.22312      |                   |            | 0.00          | 0                | 0.00             |
| BAYA22           | On 30/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00401      |                   |            | 0.00          | 0                | 0.00             |
| BAYA23           | On 30/06/2017 | Spot Bond  | 8.87676  |       | 105.28194 |           | 8.87676      | 104.04662      |                   |            | 0.00          | 0                | 0.00             |
| BAYA24           | On 30/06/2017 | Spot Bond  | 11.52500 |       | 101.61967 |           | 11.52500     | 101.50372      |                   |            | 0.00          | 0                | 0.00             |
| BAYA25           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.16030      |                   |            | 0.00          | 0                | 0.00             |
| BAYA26           | On 30/09/2017 | Spot Bond  | 11.45000 |       | 75.12681  |           | 11.45000     | 99.51891       |                   |            | 0.00          | 0                | 0.00             |
| BAYA27           | On 30/09/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00402      |                   |            | 0.00          | 0                | 0.00             |
| BAYA29           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.03960      |                   |            | 0.00          | 0                | 0.00             |
| BAYA30           | On 31/12/2015 | Spot Bond  | 9.28000  |       | 95.22497  |           | 9.28000      | 101.98159      |                   |            | 0.00          | 0                | 0.00             |
| BAYA31           | On 31/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.19172      |                   |            | 0.00          | 0                | 3,300,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BAYA32           | On 31/03/2018 | Spot Bond  | 11.25000  | 73.72957  |           | 11.25000     | 99.44602       |                   |            | 0.00          | 0                | 0.00             |
| BAYA33           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.12889      |                   |            | 0.00          | 0                | 0.00             |
| BAYA34           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.18125      |                   |            | 0.00          | 0                | 0.00             |
| BAYA35           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.18125      |                   |            | 0.00          | 0                | 0.00             |
| BAYA36           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89389       |                   |            | 0.00          | 0                | 0.00             |
| BAYA37           | On 31/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.10375      |                   |            | 0.00          | 0                | 0.00             |
| BAYA39           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.19683      |                   |            | 0.00          | 0                | 3,300,000,000.00 |
| BAYA41           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00401      |                   |            | 0.00          | 0                | 0.00             |
| BAYA42           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.19683      |                   |            | 0.00          | 0                | 0.00             |
| BAYA43           | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.10794      |                   |            | 0.00          | 0                | 0.00             |
| BAYA44           | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.12363      |                   |            | 0.00          | 0                | 0.00             |
| BAYA45           | On 31/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.19692      |                   |            | 0.00          | 0                | 0.00             |
| BAYA46           | On 31/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.60866      |                   |            | 0.00          | 0                | 0.00             |
| BAYA47           | On 30/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.72432      |                   |            | 0.00          | 0                | 0.00             |
| BAYB02           | On 31/03/2016 | Spot Bond  | 13.93604  | 104.89006 |           | 13.93604     | 104.10848      |                   |            | 0.00          | 0                | 0.00             |
| BAYB03           | On 31/12/2016 | Spot Bond  | 15.20684  | 103.52570 |           | 15.20684     | 103.46570      |                   |            | 0.00          | 0                | 0.00             |
| BAYB04           | On 31/03/2017 | Spot Bond  | 14.10650  | 103.29107 |           | 14.10650     | 103.11428      |                   |            | 0.00          | 0                | 0.00             |
| BAYB05           | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.86105      |                   |            | 0.00          | 0                | 0.00             |
| BAYB06           | On 31/12/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.86105      |                   |            | 0.00          | 0                | 0.00             |
| BAYB07           | On 31/03/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.86105      |                   |            | 0.00          | 0                | 0.00             |
| BAYB08           | On 30/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.96548      |                   |            | 0.00          | 0                | 0.00             |
| BAYB09           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.49520      |                   |            | 0.00          | 0                | 0.00             |
| BAYC1U           | On 31/12/2016 | Spot Bond  | 100.00000 | 28.99143  |           | 100.00000    | 28.93643       |                   |            | 0.00          | 0                | 0.00             |
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 | 22.67765  |           | 100.00000    | 22.62149       |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 20.63920  | 100.00000 | 20.58810     |                |                   |            | 0.00          | 0                | 0.00          |
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 12.74026  | 100.00000 | 12.70871     |                |                   |            | 0.00          | 0                | 0.00          |
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 12.76797  | 100.00000 | 12.73600     |                |                   |            | 0.00          | 0                | 0.00          |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 15.40357  | 100.00000 | 15.36542     |                |                   |            | 0.00          | 0                | 0.00          |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 13.34693  | 100.00000 | 13.31388     |                |                   |            | 0.00          | 0                | 0.00          |
| BCJ03            | On 17/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.07998    |                |                   |            | 0.00          | 0                | 0.00          |
| BCJ04            | On 21/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.09987    |                |                   |            | 0.00          | 0                | 0.00          |
| BCJ05            | On 07/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.30164    |                |                   |            | 0.00          | 0                | 0.00          |
| BCJ06            | On 07/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.37802    |                |                   |            | 0.00          | 0                | 0.00          |
| BCP3U            | On 30/06/2019 | Spot Bond  | 100.00000 |       | 9.62559   | 100.00000 | 9.60175      |                |                   |            | 0.00          | 0                | 0.00          |
| BCP4U            | On 30/06/2019 | Spot Bond  | 100.00000 |       | 9.62559   | 100.00000 | 9.60175      |                |                   |            | 0.00          | 0                | 0.00          |
| BCP91U           | On 23/04/2015 | Spot Bond  | 100.00000 |       | 91.25000  | 100.00000 | 91.02244     |                |                   |            | 0.00          | 0                | 0.00          |
| BCP92U           | On 21/05/2015 | Spot Bond  | 100.00000 |       | 85.28037  | 100.00000 | 85.08159     |                |                   |            | 0.00          | 0                | 0.00          |
| BCP93U           | On 05/06/2015 | Spot Bond  | 100.00000 |       | 82.39278  | 100.00000 | 82.20721     |                |                   |            | 0.00          | 0                | 0.00          |
| BD0202           | On 31/12/2018 | Spot Bond  | 2.09000   |       | 103.63239 | 2.09000   | 180.18298    |                |                   |            | 0.00          | 0                | 0.00          |
| BD0205           | On 28/04/2028 | Spot Bond  | 8.00000   |       | 100.82437 | 8.00000   | 160.51220    |                |                   |            | 0.00          | 0                | 0.00          |
| BD0206           | On 02/03/2028 | Spot Bond  | 8.00000   |       | 94.84531  | 8.00000   | 160.83945    |                |                   |            | 0.00          | 0                | 0.00          |
| BD0302           | On 18/04/2028 | Spot Bond  | 8.38500   |       | 101.29792 | 8.38500   | 101.27506    |                |                   |            | 0.00          | 0                | 0.00          |
| BD311E           | On 07/12/2023 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| BEER02           | On 28/03/2018 | Spot Bond  | 7.85000   |       | 97.90748  | 7.85000   | 97.88664     |                |                   |            | 0.00          | 0                | 0.00          |
| BG22A1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.92386    |                |                   |            | 0.00          | 0                | 0.00          |
| BG22A2           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.16846    |                |                   |            | 0.00          | 0                | 0.00          |
| BG22A3           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.82569    |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BG22B1           | On 21/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26744      |                   |            | 0.00          | 0                | 0.00          |
| BG22C1           | On 21/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.34355      |                   |            | 0.00          | 0                | 0.00          |
| BG22D1           | On 21/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.55615      |                   |            | 0.00          | 0                | 0.00          |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 | 37.74212  |           | 100.00000    | 37.64866       |                   |            | 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      | 100.98692      |                   |            | 0.00          | 0                | 0.00          |
| BG32A3           | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.00604      |                   |            | 0.00          | 0                | 0.00          |
| BG32A4           | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.01242      |                   |            | 0.00          | 0                | 0.00          |
| BG32B            | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.08888      |                   |            | 0.00          | 0                | 0.00          |
| BG32C            | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.19073      |                   |            | 0.00          | 0                | 0.00          |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 | 23.62192  |           | 100.00000    | 23.56343       |                   |            | 0.00          | 0                | 0.00          |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 | 23.62192  |           | 100.00000    | 23.56343       |                   |            | 0.00          | 0                | 0.00          |
| BG42A1           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| BG42A2           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.03941      |                   |            | 0.00          | 0                | 0.00          |
| BG42A3           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.04021      |                   |            | 0.00          | 0                | 0.00          |
| BG42A4           | On 15/03/2017 | Spot Bond  | 8.75000   | 100.18317 |           | 8.75000      | 100.15985      |                   |            | 0.00          | 0                | 0.00          |
| BG42B            | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.04263      |                   |            | 0.00          | 0                | 0.00          |
| BG42C            | On 15/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.04682      |                   |            | 0.00          | 0                | 0.00          |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 | 21.17597  |           | 100.00000    | 21.12467       |                   |            | 0.00          | 0                | 0.00          |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 | 21.17597  |           | 100.00000    | 21.12467       |                   |            | 0.00          | 0                | 0.00          |
| BGL01            | On 19/11/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.70004      |                   |            | 0.00          | 0                | 0.00          |
| BGL02            | On 19/11/2024 | Spot Bond  | 10.97000  | 102.76689 |           | 10.97000     | 103.05610      |                   |            | 0.00          | 0                | 0.00          |
| BGL03            | On 05/02/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.06382      |                   |            | 0.00          | 0                | 0.00          |
| BGL04            | On 05/02/2025 | Spot Bond  | 10.86000  | 97.61630  |           | 10.86000     | 98.12710       |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BGR01            | On 04/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.85932      |                   |            | 0.00          | 0                | 0.00             |
| BGR01U           | On 17/12/2015 | Spot Bond  | 100.00000 |       | 63.86212  |           | 100.00000    | 63.74096       |                   |            | 0.00          | 0                | 0.00             |
| BID04            | On 23/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.35186      |                   |            | 0.00          | 0                | 0.00             |
| BID05            | On 26/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.22870      |                   |            | 0.00          | 0                | 20,000,000.00    |
| BID06            | On 30/06/2019 | Spot Bond  | 8.56000   |       | 70.22064  |           | 8.56000      | 102.91482      |                   |            | 0.00          | 0                | 2,200,000,000.00 |
| BIDC43           | On 15/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.06971       |                   |            | 0.00          | 0                | 0.00             |
| BIDC44           | On 08/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.11282       |                   |            | 0.00          | 0                | 0.00             |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.42669      |                   |            | 0.00          | 0                | 0.00             |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.49184      |                   |            | 0.00          | 0                | 0.00             |
| BLG1B            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.41399      |                   |            | 0.00          | 0                | 0.00             |
| BLG1C            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.43430      |                   |            | 0.00          | 0                | 0.00             |
| BLG1D            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.47115      |                   |            | 0.00          | 0                | 0.00             |
| BLG1E            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.62392      |                   |            | 0.00          | 0                | 0.00             |
| BLG1F            | On 21/11/2032 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.88741      |                   |            | 0.00          | 0                | 0.00             |
| BNP01            | On 11/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.12577      |                   |            | 0.00          | 0                | 0.00             |
| BSR11U           | On 19/06/2015 | Spot Bond  | 100.00000 |       | 81.32971  |           | 100.00000    | 99.72299       |                   |            | 0.00          | 0                | 0.00             |
| BSR12            | On 25/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.22945      |                   |            | 0.00          | 0                | 0.00             |
| BSR13            | On 26/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.26413      |                   |            | 0.00          | 0                | 0.00             |
| BTC002           | On 17/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| BTC005           | On 20/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 95.87130       |                   |            | 0.00          | 0                | 0.00             |
| BTC010           | On 24/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 95.26096       |                   |            | 0.00          | 0                | 0.00             |
| BTC013           | On 19/05/2015 | Spot Bond  | 100.00000 |       | 85.68075  |           | 100.00000    | 85.48009       |                   |            | 0.00          | 0                | 0.00             |
| BTC016           | On 16/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| BTC017           | On 19/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98267       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC018           | On 27/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84285       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC019           | On 08/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.63387       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC021           | On 14/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.52978       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC022           | On 16/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.49526       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC023           | On 16/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.77687       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC024           | On 20/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.42594       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC025           | On 22/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.38897       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC026           | On 24/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.35373       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC027           | On 06/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.14449       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC028           | On 18/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.93526       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC029           | On 21/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.88354       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC030           | On 26/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.51529       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC031           | On 25/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.81560       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC032           | On 28/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.76143       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC033           | On 30/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.79139       |                   |                          | 0.00           | 0                 | 0.00          |
| BTC034           | On 12/06/2015 | Spot Bond  |     | 100.00000 | 81.11111  |           | 100.00000    | 80.93126       |                   | 1,880,000,000,000,000.00 | 18,800,000,000 | 11,400,000,000.00 |               |
| BUS01U           | On 30/09/2016 | Spot Bond  |     | 100.00000 | 30.00071  |           | 100.00000    | 29.92641       |                   |                          | 0.00           | 0                 | 0.00          |
| BWZJ17           | On 17/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.02059      |                   |                          | 0.00           | 0                 | 0.00          |
| BWZJ18           | On 19/11/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59082      |                   |                          | 0.00           | 0                 | 0.00          |
| CBL08            | On 02/11/2016 | Spot Bond  |     | 9.45000   | 112.14858 |           | 9.45000      | 112.11998      |                   |                          | 0.00           | 0                 | 0.00          |
| CBL09            | On 29/01/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 106.17643      |                   |                          | 0.00           | 0                 | 0.00          |
| CBL11            | On 06/05/2016 | Spot Bond  |     | 9.46000   | 104.95503 |           | 9.46000      | 104.92823      |                   |                          | 0.00           | 0                 | 0.00          |
| CBL12            | On 06/09/2018 | Spot Bond  |     | 12.45000  | 97.28522  |           | 12.45000     | 97.25329       |                   |                          | 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  |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|----------------|
| CBL13            | On 01/02/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 98.23966       |                   |                      | 0.00          | 0                | 0.00           |
| CBL14            | On 01/02/2019 | Spot Bond  | 12.75000 |       | 97.85370  |           | 12.75000     | 97.82029       |                   |                      | 0.00          | 0                | 0.00           |
| CBL15            | On 18/05/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.63810      |                   |                      | 0.00          | 0                | 0.00           |
| CBL16            | On 18/05/2017 | Spot Bond  | 9.90000  |       | 102.25265 |           | 9.90000      | 102.22536      |                   | 7,920,000,000,000.00 | 800,000,000   | 8,769,861,600.00 |                |
| CBL17            | On 23/08/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 97.26983       |                   |                      | 0.00          | 600,000,000      | 300,000,000.00 |
| CBL18            | On 23/08/2019 | Spot Bond  | 12.75000 |       | 95.12150  |           | 12.75000     | 95.08903       |                   |                      | 0.00          | 0                | 0.00           |
| CBL19            | On 02/11/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.37882      |                   |                      | 0.00          | 0                | 0.00           |
| CBL20            | On 14/12/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 91.94210       |                   |                      | 0.00          | 600,000,000      | 300,000,000.00 |
| CBL21            | On 06/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.62591      |                   |                      | 0.00          | 0                | 0.00           |
| CBL22            | On 06/05/2020 | Spot Bond  | 12.01000 |       | 89.93446  |           | 12.01000     | 89.90548       |                   |                      | 0.00          | 0                | 0.00           |
| CCT01            | On 23/06/2023 | Spot Bond  | 9.85000  |       | 118.07097 |           | 9.85000      | 118.03978      |                   |                      | 0.00          | 0                | 0.00           |
| CCT02            | On 12/06/2024 | Spot Bond  | 10.13000 |       | 111.83250 |           | 10.13000     | 111.80214      |                   |                      | 0.00          | 0                | 0.00           |
| CCT03            | On 15/03/2025 | Spot Bond  | 9.01000  |       | 114.08671 |           | 9.01000      | 114.05940      |                   |                      | 0.00          | 0                | 0.00           |
| CGR10            | On 08/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.28155      |                   |                      | 0.00          | 0                | 0.00           |
| CGR11            | On 28/03/2016 | Spot Bond  | 11.65000 |       | 100.08543 |           | 11.65000     | 100.05412      |                   |                      | 0.00          | 0                | 0.00           |
| CGR13            | On 27/06/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.75125       |                   |                      | 0.00          | 0                | 0.00           |
| CGR14            | On 13/02/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.83815      |                   |                      | 0.00          | 0                | 0.00           |
| CGR14/JIBAR      | On 25/11/2020 | Spot Bond  | 10.00000 |       | 107.50840 |           | 10.00000     | 107.48040      |                   |                      | 0.00          | 0                | 0.00           |
| CGR15            | On 22/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.96772      |                   |                      | 0.00          | 0                | 0.00           |
| CGR16            | On 22/09/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.87718       |                   |                      | 0.00          | 0                | 0.00           |
| CGR17            | On 24/10/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.37512      |                   |                      | 0.00          | 0                | 0.00           |
| CGR8             | On 22/07/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.42233      |                   |                      | 0.00          | 0                | 0.00           |
| CIG02            | On 30/08/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.39030      |                   |                      | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CIG03            | On 30/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.88196      |                   |            | 0.00          | 0                | 0.00          |
| CIG04            | On 30/06/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.95522      |                   |            | 0.00          | 0                | 0.00          |
| CIG05            | On 30/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.03941      |                   |            | 0.00          | 0                | 0.00          |
| CLA1U            | On 21/11/2046 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| CLA2U            | On 21/11/2046 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| CLA3U            | On 21/11/2046 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| CLB1U            | On 21/11/2046 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| CLC1U            | On 21/12/2046 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| CLN126           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96389      |                   |            | 0.00          | 0                | 0.00          |
| CLN130           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95413      |                   |            | 0.00          | 0                | 0.00          |
| CLN134           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.00567      |                   |            | 0.00          | 0                | 0.00          |
| CLN170           | On 20/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95737       |                   |            | 0.00          | 0                | 0.00          |
| CLN179           | On 20/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.58989      |                   |            | 0.00          | 0                | 0.00          |
| CLN184           | On 01/07/2021 | Spot Bond  |     | 10.11000  | 102.12004 |           | 10.11000     | 102.09223      |                   |            | 0.00          | 0                | 0.00          |
| CLN186           | On 06/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.51377      |                   |            | 0.00          | 0                | 0.00          |
| CLN191           | On 23/08/2016 | Spot Bond  |     | 2.76000   | 121.10655 |           | 2.76000      | 121.10441      |                   |            | 0.00          | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 107.20244      |                   |            | 0.00          | 0                | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  |     | 3.14000   | 118.33805 |           | 3.14000      | 120.95943      |                   |            | 0.00          | 0                | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond  |     | 8.25000   | 100.41827 |           | 8.25000      | 100.39622      |                   |            | 0.00          | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  |     | 2.88500   | 127.88490 |           | 2.88500      | 122.07950      |                   |            | 0.00          | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond  |     | 2.40000   | 126.27625 |           | 2.40000      | 120.54544      |                   |            | 0.00          | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.93898       |                   |            | 0.00          | 0                | 0.00          |
| CLN215           | On 17/10/2016 | Spot Bond  |     | 8.39000   | 103.75809 |           | 8.39000      | 103.73465      |                   |            | 0.00          | 0                | 0.00          |
| CLN219           | On 20/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.23393      |                   |            | 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 |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN220           | On 20/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.25102      |                   |            | 0.00          | 0                | 0.00          |
| CLN221           | On 20/10/2016 | Spot Bond  | 8.44000  |       | 103.84830 |           | 8.44000      | 103.82471      |                   |            | 0.00          | 0                | 0.00          |
| CLN222           | On 20/10/2016 | Spot Bond  | 8.44000  |       | 103.84830 |           | 8.44000      | 103.82471      |                   |            | 0.00          | 0                | 0.00          |
| CLN225           | On 09/12/2016 | Spot Bond  | 8.49000  |       | 102.66134 |           | 8.49000      | 102.63789      |                   |            | 0.00          | 0                | 0.00          |
| CLN226           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.95627       |                   |            | 0.00          | 0                | 0.00          |
| CLN227           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.95154       |                   |            | 0.00          | 0                | 0.00          |
| CLN230/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000 |       | 107.50800 |           | 10.00000     | 107.48000      |                   |            | 0.00          | 0                | 0.00          |
| CLN231/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000 |       | 107.50800 |           | 10.00000     | 107.48000      |                   |            | 0.00          | 0                | 0.00          |
| CLN237           | On 14/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.63263      |                   |            | 0.00          | 0                | 0.00          |
| CLN239           | On 20/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN241           | On 24/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.49005      |                   |            | 0.00          | 0                | 0.00          |
| CLN242           | On 24/02/2019 | Spot Bond  | 9.35000  |       | 100.58228 |           | 9.35000      | 100.55689      |                   |            | 0.00          | 0                | 0.00          |
| CLN243           | On 24/02/2019 | Spot Bond  | 9.35000  |       | 100.58228 |           | 9.35000      | 100.55689      |                   |            | 0.00          | 0                | 0.00          |
| CLN247           | On 24/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN248           | On 14/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN250           | On 26/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.85801       |                   |            | 0.00          | 0                | 0.00          |
| CLN251           | On 26/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.86210       |                   |            | 0.00          | 0                | 0.00          |
| CLN252           | On 26/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.86231       |                   |            | 0.00          | 0                | 0.00          |
| CLN253           | On 26/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.85801       |                   |            | 0.00          | 0                | 0.00          |
| CLN254           | On 26/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.85801       |                   |            | 0.00          | 0                | 0.00          |
| CLN255           | On 26/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.85585       |                   |            | 0.00          | 0                | 0.00          |
| CLN256           | On 26/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.67210      |                   |            | 0.00          | 0                | 0.00          |
| CLN257           | On 26/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.31858      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN258           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.76537    |                | 0.00              |            | 0             | 0.00             |               |
| CLN259           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.76537    |                | 0.00              |            | 0             | 0.00             |               |
| CLN260           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.76537    |                | 0.00              |            | 0             | 0.00             |               |
| CLN261           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.22450    |                | 0.00              |            | 0             | 0.00             |               |
| CLN262           | On 26/03/2019 | Spot Bond  | 9.18000   | 101.36826 | 9.18000   | 101.34313    |                | 0.00              |            | 0             | 0.00             |               |
| CLN268           | On 30/04/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.73560    |                | 0.00              |            | 0             | 0.00             |               |
| CLN269           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95004     |                | 0.00              |            | 0             | 0.00             |               |
| CLN272           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.28810    |                | 0.00              |            | 0             | 0.00             |               |
| CLN273           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.28856    |                | 0.00              |            | 0             | 0.00             |               |
| CLN274           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.32675    |                | 0.00              |            | 0             | 0.00             |               |
| CLN275           | On 22/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.48858    |                | 0.00              |            | 0             | 0.00             |               |
| CLN277           | On 25/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.52672    |                | 0.00              |            | 0             | 0.00             |               |
| CLN278           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.49079    |                | 0.00              |            | 0             | 0.00             |               |
| CLN279           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.71824    |                | 0.00              |            | 0             | 0.00             |               |
| CLN280           | On 07/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.10713    |                | 0.00              |            | 0             | 0.00             |               |
| CLN281           | On 21/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00755    |                | 0.00              |            | 0             | 0.00             |               |
| CLN282           | On 27/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.91167     |                | 0.00              |            | 0             | 0.00             |               |
| CLN283           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95778     |                | 0.00              |            | 0             | 0.00             |               |
| CLN288           | On 10/08/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.13623    |                | 0.00              |            | 0             | 0.00             |               |
| CLN289           | On 30/08/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.79328    |                | 0.00              |            | 0             | 0.00             |               |
| CLN290           | On 26/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.01497    |                | 0.00              |            | 0             | 0.00             |               |
| CLN291           | On 26/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.81242     |                | 0.00              |            | 0             | 0.00             |               |
| CLN292           | On 26/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.96832    |                | 0.00              |            | 0             | 0.00             |               |
| CLN292/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 107.50800 | 10.00000  | 107.48000    |                | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN293           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.76067      |                   |            | 0.00          | 0                | 0.00          |
| CLN294           | On 26/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.81457       |                   |            | 0.00          | 0                | 0.00          |
| CLN295           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.82603      |                   |            | 0.00          | 0                | 0.00          |
| CLN296           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95314       |                   |            | 0.00          | 0                | 0.00          |
| CLN297           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.78484      |                   |            | 0.00          | 0                | 0.00          |
| CLN298           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.92716      |                   |            | 0.00          | 0                | 0.00          |
| CLN299           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.92348      |                   |            | 0.00          | 0                | 0.00          |
| CLN301           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 141.51438      |                   |            | 0.00          | 0                | 0.00          |
| CLN302           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.16270      |                   |            | 0.00          | 0                | 0.00          |
| CLN303           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 142.48643      |                   |            | 0.00          | 0                | 0.00          |
| CLN304           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 140.80785      |                   |            | 0.00          | 0                | 0.00          |
| CLN305           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 141.86924      |                   |            | 0.00          | 0                | 0.00          |
| CLN310           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 137.62439      |                   |            | 0.00          | 0                | 0.00          |
| CLN311           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 138.14552      |                   |            | 0.00          | 0                | 0.00          |
| CLN313           | On 14/11/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.71379      |                   |            | 0.00          | 0                | 0.00          |
| CLN314           | On 14/11/2022 | Spot Bond  |     | 10.66500 | 97.48096  |           | 10.66500     | 97.45299       |                   |            | 0.00          | 0                | 0.00          |
| CLN315           | On 20/03/2023 | Spot Bond  |     | 11.18500 | 94.15058  |           | 11.18500     | 94.12228       |                   |            | 0.00          | 0                | 0.00          |
| CLN316           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.83849      |                   |            | 0.00          | 0                | 0.00          |
| CLN317           | On 20/03/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.94946       |                   |            | 0.00          | 0                | 0.00          |
| CLN318           | On 14/11/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.69779      |                   |            | 0.00          | 0                | 0.00          |
| CLN319           | On 24/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.12172      |                   |            | 0.00          | 0                | 0.00          |
| CLN320           | On 30/04/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.06077      |                   |            | 0.00          | 0                | 0.00          |
| CLN321           | On 30/04/2018 | Spot Bond  |     | 8.80500  | 107.75358 |           | 8.80500      | 103.33936      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN322           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95559     |                | 0.00              |            | 0             | 0.00             |               |
| CLN323           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.10822    |                | 0.00              |            | 0             | 0.00             |               |
| CLN324           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 134.38797    |                | 0.00              |            | 0             | 0.00             |               |
| CLN326           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95274     |                | 0.00              |            | 0             | 0.00             |               |
| CLN327           | On 20/06/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.94956     |                | 0.00              |            | 0             | 0.00             |               |
| CLN328           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95524     |                | 0.00              |            | 0             | 0.00             |               |
| CLN330           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.93663     |                | 0.00              |            | 0             | 0.00             |               |
| CLN331           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 78.18019     |                | 0.00              |            | 0             | 0.00             |               |
| CLN332           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95086     |                | 0.00              |            | 0             | 0.00             |               |
| CLN335           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.83849    |                | 0.00              |            | 0             | 0.00             |               |
| CLN336           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 121.88164    |                | 0.00              |            | 0             | 0.00             |               |
| CLN337           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 121.99514    |                | 0.00              |            | 0             | 0.00             |               |
| CLN339           | On 28/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.10169    |                | 0.00              |            | 0             | 0.00             |               |
| CLN340           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.94152     |                | 0.00              |            | 0             | 0.00             |               |
| CLN341           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.84912    |                | 0.00              |            | 0             | 0.00             |               |
| CLN342           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.93704     |                | 0.00              |            | 0             | 0.00             |               |
| CLN343           | On 20/12/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.94844     |                | 0.00              |            | 0             | 0.00             |               |
| CLN344           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.96123     |                | 0.00              |            | 0             | 0.00             |               |
| CLN345           | On 20/12/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95110     |                | 0.00              |            | 0             | 0.00             |               |
| CLN346           | On 28/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.09115    |                | 0.00              |            | 0             | 0.00             |               |
| CLN347           | On 10/02/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.78658    |                | 0.00              |            | 0             | 0.00             |               |
| CLN349           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.79599    |                | 0.00              |            | 0             | 0.00             |               |
| CLN350           | On 28/10/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.04184    |                | 0.00              |            | 0             | 0.00             |               |
| CLN353           | On 28/05/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.34686    |                | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN354           | On 20/12/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 104.53429      |                   |            | 0.00          | 0                | 0.00          |
| CLN358           | On 30/04/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 103.07951      |                   |            | 0.00          | 0                | 0.00          |
| CLN359           | On 24/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 103.15883      |                   |            | 0.00          | 0                | 0.00          |
| CLN360           | On 20/03/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95954       |                   |            | 0.00          | 0                | 0.00          |
| CLN362           | On 20/03/2024 | Spot Bond  |     | 9.84500  | 104.14777 |           | 9.84500      | 104.09036      |                   |            | 0.00          | 0                | 0.00          |
| CLN363           | On 20/03/2024 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95867       |                   |            | 0.00          | 0                | 0.00          |
| CLN364           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 103.44947      |                   |            | 0.00          | 0                | 0.00          |
| CLN365           | On 20/03/2024 | Spot Bond  |     | 11.98500 | 105.39621 |           | 11.98500     | 105.32202      |                   |            | 0.00          | 0                | 0.00          |
| CLN366           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.09093      |                   |            | 0.00          | 0                | 0.00          |
| CLN367           | On 06/08/2023 | Spot Bond  |     | 12.01500 | 105.07062 |           | 12.01500     | 105.03676      |                   |            | 0.00          | 0                | 0.00          |
| CLN368           | On 26/07/2022 | Spot Bond  |     | 10.02000 | 107.04221 |           | 10.02000     | 107.01330      |                   |            | 0.00          | 0                | 0.00          |
| CLN369           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.09093      |                   |            | 0.00          | 0                | 0.00          |
| CLN370           | On 26/07/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.18236      |                   |            | 0.00          | 0                | 0.00          |
| CLN371           | On 20/03/2024 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 102.24479      |                   |            | 0.00          | 0                | 0.00          |
| CLN372           | On 20/09/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95933       |                   |            | 0.00          | 0                | 0.00          |
| CLN373           | On 20/09/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95839       |                   |            | 0.00          | 0                | 0.00          |
| CLN374           | On 20/06/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95853       |                   |            | 0.00          | 0                | 0.00          |
| CLN375           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.91711      |                   |            | 0.00          | 0                | 0.00          |
| CLN376           | On 20/03/2021 | Spot Bond  |     | 9.36000  | 102.32074 |           | 9.36000      | 102.29489      |                   |            | 0.00          | 0                | 0.00          |
| CLN377           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 105.05486      |                   |            | 0.00          | 0                | 0.00          |
| CLN378           | On 20/06/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95093       |                   |            | 0.00          | 0                | 0.00          |
| CLN379           | On 20/03/2024 | Spot Bond  |     | 10.57000 | 99.85725  |           | 10.57000     | 99.82884       |                   |            | 0.00          | 0                | 0.00          |
| CLN380           | On 20/09/2024 | Spot Bond  |     | 11.00000 | 99.97042  |           | 11.00000     | 99.94086       |                   |            | 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 |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN381           | On 21/07/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.13805      |                   |            | 0.00          | 0                | 0.00          |
| CLN382           | On 20/03/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95011       |                   |            | 0.00          | 0                | 0.00          |
| CLN383           | On 22/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.15518      |                   |            | 0.00          | 0                | 0.00          |
| CLN384           | On 20/09/2024 | Spot Bond  |     | 11.77500 | 101.43134 |           | 11.77500     | 101.39928      |                   |            | 0.00          | 0                | 0.00          |
| CLN385           | On 20/09/2024 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.94530       |                   |            | 0.00          | 0                | 0.00          |
| CLN386           | On 20/03/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95828       |                   |            | 0.00          | 0                | 0.00          |
| CLN387           | On 26/01/2021 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.27746      |                   |            | 0.00          | 0                | 0.00          |
| CLN388           | On 20/09/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95544       |                   |            | 0.00          | 0                | 0.00          |
| CLN389           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN390           | On 01/10/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.58773      |                   |            | 0.00          | 0                | 0.00          |
| CLN391           | On 20/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.96205       |                   |            | 0.00          | 0                | 0.00          |
| CLN392           | On 20/03/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95778       |                   |            | 0.00          | 0                | 0.00          |
| CLN393           | On 20/12/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 91.27430       |                   |            | 0.00          | 0                | 0.00          |
| CLN394           | On 20/09/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95532       |                   |            | 0.00          | 0                | 0.00          |
| CLN395           | On 02/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.24980      |                   |            | 0.00          | 0                | 0.00          |
| CLN42            | On 18/04/2028 | Spot Bond  |     | 7.01000  | 40.60124  |           | 7.01000      | 41.20825       |                   |            | 0.00          | 0                | 0.00          |
| CLN55            | On 18/04/2028 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 170.57449      |                   |            | 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  |     | 8.38500  | 101.29792 |           | 8.38500      | 145.91868      |                   |            | 0.00          | 0                | 0.00          |
| CLN88            | On 28/04/2028 | Spot Bond  |     | 8.00000  | 36.46098  |           | 8.00000      | 160.51220      |                   |            | 0.00          | 0                | 0.00          |
| CLN89            | On 02/03/2028 | Spot Bond  |     | 8.00000  | 36.90147  |           | 8.00000      | 160.83945      |                   |            | 0.00          | 0                | 0.00          |
| CLNF01           | On 20/10/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 95.86454       |                   |            | 0.00          | 0                | 0.00          |
| CLNF02           | On 20/10/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 95.82918       |                   |            | 0.00          | 0                | 0.00          |
| CLNF03           | On 10/10/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.51010      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CLNF04           | On 10/10/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.51010    |                |                   |            | 0.00          | 0                | 0.00             |
| CLNF05           | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95569     |                |                   |            | 0.00          | 0                | 0.00             |
| CLNF06           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95880     |                |                   |            | 0.00          | 0                | 0.00             |
| CLNF07           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95825     |                |                   |            | 0.00          | 0                | 0.00             |
| CLNF08           | On 10/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.50229    |                |                   |            | 0.00          | 0                | 0.00             |
| CLNF09           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95477     |                |                   |            | 0.00          | 0                | 0.00             |
| CLNF10           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.12172    |                |                   |            | 0.00          | 0                | 0.00             |
| CLNF11           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95882     |                |                   |            | 0.00          | 0                | 0.00             |
| CLNF12           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95962     |                |                   |            | 0.00          | 0                | 0.00             |
| CLNF13           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95989     |                |                   |            | 0.00          | 0                | 0.00             |
| CLNF14           | On 20/09/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95957     |                |                   |            | 0.00          | 0                | 0.00             |
| COH001           | On 26/11/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.48907    |                |                   |            | 0.00          | 0                | 0.00             |
| COH002           | On 15/04/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.49012    |                |                   |            | 0.00          | 0                | 1,700,000,000.00 |
| COJ02            | On 15/09/2016 | Spot Bond  | 8.57000   | 104.69109 | 8.57000   | 103.13894    |                |                   |            | 0.00          | 0                | 0.00             |
| COJ04            | On 05/06/2018 | Spot Bond  | 8.65000   | 103.51226 | 8.65000   | 103.48819    |                |                   |            | 0.00          | 0                | 5,410,633,400.00 |
| COJ05            | On 05/06/2023 | Spot Bond  | 10.00000  | 115.60831 | 10.00000  | 115.57732    |                |                   |            | 0.00          | 0                | 0.00             |
| COJ06            | On 09/12/2015 | Spot Bond  | 7.49000   | 105.25198 | 7.49000   | 105.23072    |                |                   |            | 0.00          | 0                | 0.00             |
| COJ07            | On 23/03/2021 | Spot Bond  | 9.57000   | 105.31904 | 9.57000   | 105.29185    |                |                   |            | 0.00          | 0                | 0.00             |
| COJG01           | On 09/06/2024 | Spot Bond  | 9.62500   | 106.11082 | 9.62500   | 106.08342    |                |                   |            | 0.00          | 0                | 0.00             |
| COT01            | On 03/04/2023 | Spot Bond  | 9.99500   | 99.35829  | 9.99500   | 99.33167     |                |                   |            | 0.00          | 0                | 0.00             |
| COT02            | On 03/04/2028 | Spot Bond  | 10.73000  | 100.99396 | 10.73000  | 100.96496    |                |                   |            | 0.00          | 0                | 0.00             |
| COT03            | On 05/06/2028 | Spot Bond  | 10.73000  | 93.81078  | 10.73000  | 93.78385     |                |                   |            | 0.00          | 0                | 0.00             |
| CPL003           | On 28/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.41285    |                |                   |            | 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      | 101.09766      |                   |            | 0.00          | 0                | 0.00              |
| CPL01U           | On 12/12/2019 | Spot Bond  | 100.00000 |       | 9.26801   |           | 100.00000    | 9.24556        |                   |            | 0.00          | 0                | 0.00              |
| CPL021           | On 25/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.43716      |                   |            | 0.00          | 0                | 0.00              |
| CPL022           | On 23/09/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.90203       |                   |            | 0.00          | 0                | 0.00              |
| CPL023           | On 23/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.76414      |                   |            | 0.00          | 0                | 0.00              |
| CPL024           | On 27/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.39593      |                   |            | 0.00          | 0                | 40,000,000.00     |
| CPL025           | On 28/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.47564      |                   |            | 0.00          | 0                | 0.00              |
| CPL026           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.52521      |                   |            | 0.00          | 0                | 0.00              |
| CPL02U           | On 12/03/2020 | Spot Bond  | 100.00000 |       | 9.31814   |           | 100.00000    | 9.29556        |                   |            | 0.00          | 0                | 0.00              |
| CPL03U           | On 12/12/2018 | Spot Bond  | 100.00000 |       | 11.26549  |           | 100.00000    | 11.23820       |                   |            | 0.00          | 0                | 0.00              |
| CPV01            | On 30/06/2029 | Spot Bond  | 11.33500  |       | 99.98943  |           | 11.33500     | 100.50274      |                   |            | 0.00          | 0                | 12,800,000,000.00 |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 13.27349  |           | 100.00000    | 13.24133       |                   |            | 0.00          | 0                | 0.00              |
| DEN39U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 5.61889   |           | 100.00000    | 5.60527        |                   |            | 0.00          | 0                | 0.00              |
| DEN40U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 13.95733  |           | 100.00000    | 13.92352       |                   |            | 0.00          | 0                | 0.00              |
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.97714      |                   |            | 0.00          | 0                | 0.00              |
| DENG44           | On 29/09/2017 | Spot Bond  | 8.02500   |       | 97.19623  |           | 8.02500      | 100.59692      |                   |            | 0.00          | 0                | 0.00              |
| DENG55           | On 20/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.49125      |                   |            | 0.00          | 0                | 0.00              |
| DENG56           | On 25/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.40879      |                   |            | 0.00          | 0                | 0.00              |
| DENG57           | On 03/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.29034      |                   |            | 0.00          | 0                | 0.00              |
| DLT02U           | On 06/11/2015 | Spot Bond  | 100.00000 |       | 60.75890  |           | 100.00000    | 60.60676       |                   |            | 0.00          | 0                | 0.00              |
| DLTB02           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.18943      |                   |            | 0.00          | 0                | 0.00              |
| DLTB03           | On 09/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.53686      |                   |            | 0.00          | 0                | 0.00              |
| DLTC09           | On 05/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.83045      |                   |            | 0.00          | 0                | 0.00              |
| DLTC10           | On 03/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.87161      |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|-------------------|
| DOL003           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.94163     |                |                   |            | 0.00             | 0                | 0.00              |
| DOL004           | On 24/01/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.87876    |                |                   |            | 0.00             | 0                | 0.00              |
| DOL007           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.94929     |                |                   |            | 0.00             | 0                | 0.00              |
| DRD04            | On 03/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.20319    |                |                   |            | 0.00             | 0                | 0.00              |
| DV2021           | On 18/06/2021 | Spot Bond  | 8.56000   | 104.47280 | 8.56000   | 104.44875    |                |                   |            | 0.00             | 0                | 0.00              |
| DV21             | On 15/06/2016 | Spot Bond  | 7.24000   | 112.90010 | 7.24000   | 112.87805    |                |                   |            | 0.00             | 0                | 0.00              |
| DV22             | On 07/02/2020 | Spot Bond  | 8.41000   | 105.12756 | 8.41000   | 105.10364    |                |                   |            | 0.00             | 0                | 1,610,000,000.00  |
| DV23             | On 27/02/2023 | Spot Bond  | 9.19500   | 105.01019 | 9.19500   | 104.98411    |                |                   |            | 3,424,218,000.00 | 372,400          | 1,095,507,200.00  |
| DV24             | On 18/02/2024 | Spot Bond  | 9.25500   | 103.36459 | 9.25500   | 103.33875    |                |                   |            | 0.00             | 0                | 0.00              |
| DV29             | On 18/02/2029 | Spot Bond  | 9.35000   | 106.56692 | 9.35000   | 106.54001    |                |                   |            | 0.00             | 0                | 300,000,000.00    |
| DVC005           | On 23/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.90819     |                |                   |            | 0.00             | 500,000,000      | 500,000,000.00    |
| DVC006           | On 29/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.46620    |                |                   |            | 0.00             | 0                | 0.00              |
| DVC007           | On 15/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.03696    |                |                   |            | 0.00             | 0                | 0.00              |
| DVC008           | On 20/11/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.48916    |                |                   |            | 0.00             | 0                | 0.00              |
| DVC009           | On 11/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.10938    |                |                   |            | 0.00             | 0                | 0.00              |
| DVC010           | On 15/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.11097    |                |                   |            | 0.00             | 0                | 0.00              |
| DVF16            | On 19/11/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.62775    |                |                   |            | 0.00             | 0                | 0.00              |
| DVF17            | On 18/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.81504     |                |                   |            | 0.00             | 0                | 0.00              |
| DVF18            | On 30/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.15244    |                |                   |            | 0.00             | 78,600,000,000   | 44,700,000,000.00 |
| E170             | On 01/08/2020 | Spot Bond  | 7.92000   | 125.72938 | 7.92000   | 125.70240    |                |                   |            | 0.00             | 0                | 2,000,000,000.00  |
| EDC01            | On 04/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 95.35185     |                |                   |            | 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              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| EFC04            | On 31/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                  | 0                | 0.00              |
| EL037            | On 31/01/2037 | Spot Bond  | 2.23000   | 100.71164 |           | 2.23000      | 100.71131      |                   |            | 75,820,000,000,000.00 | 34,000,000,000   | 34,000,000,000.00 |
| EL15             | On 29/06/2015 | Spot Bond  | 1.20000   | 101.16076 |           | 1.20000      | 134.82158      |                   |            | 60,000,000,000,000.00 | 50,000,000,000   | 50,600,000,000.00 |
| EL28             | On 02/05/2028 | Spot Bond  | 2.19000   | 122.57323 |           | 2.19000      | 122.57298      |                   |            | 0.00                  | 0                | 8,200,000,000.00  |
| EL29             | On 19/11/2029 | Spot Bond  | 2.17000   | 110.31260 |           | 2.17000      | 110.31243      |                   |            | 0.00                  | 0                | 0.00              |
| EL30             | On 29/07/2030 | Spot Bond  | 2.15000   | 110.43880 |           | 2.15000      | 110.43869      |                   |            | 0.00                  | 0                | 0.00              |
| EL31             | On 02/06/2031 | Spot Bond  | 2.13000   | 103.69527 |           | 2.13000      | 103.69525      |                   |            | 0.00                  | 0                | 0.00              |
| EL36             | On 31/01/2036 | Spot Bond  | 2.21000   | 101.03310 |           | 2.21000      | 101.03283      |                   |            | 72,930,000,000,000.00 | 33,000,000,000   | 33,000,000,000.00 |
| EMM01            | On 28/07/2020 | Spot Bond  | 9.46000   | 105.97841 |           | 9.46000      | 105.95134      |                   |            | 0.00                  | 0                | 50,000,000.00     |
| EMM02            | On 11/03/2021 | Spot Bond  | 9.31000   | 106.58261 |           | 9.31000      | 106.55626      |                   |            | 0.00                  | 0                | 0.00              |
| EMM03            | On 04/05/2024 | Spot Bond  | 9.78000   | 105.33094 |           | 9.78000      | 105.30317      |                   |            | 0.00                  | 0                | 0.00              |
| EMM04            | On 16/05/2028 | Spot Bond  | 9.98500   | 97.07973  |           | 9.98500      | 99.40900       |                   |            | 0.00                  | 0                | 0.00              |
| EMM05            | On 17/04/2029 | Spot Bond  | 10.12500  | 108.51007 |           | 10.12500     | 106.88290      |                   |            | 0.00                  | 0                | 4,333,332,900.00  |
| EPF001           | On 19/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.59268      |                   |            | 0.00                  | 0                | 0.00              |
| EPF002           | On 28/05/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 96.67220       |                   |            | 0.00                  | 0                | 0.00              |
| EPF003           | On 12/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.12255      |                   |            | 0.00                  | 0                | 0.00              |
| EPF004           | On 06/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.85741      |                   |            | 0.00                  | 0                | 0.00              |
| EPF005           | On 06/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.82483      |                   |            | 0.00                  | 0                | 0.00              |
| EPFC12           | On 05/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.78161      |                   |            | 0.00                  | 0                | 0.00              |
| EPFC13           | On 19/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.32132      |                   |            | 0.00                  | 0                | 0.00              |
| EPFC14           | On 27/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.41274      |                   |            | 0.00                  | 0                | 0.00              |
| EPFC15           | On 24/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45036      |                   |            | 0.00                  | 0                | 0.00              |
| EPFC16           | On 23/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46477      |                   |            | 0.00                  | 0                | 0.00              |
| EQ209U           | On 11/06/2015 | Spot Bond  | 100.00000 | 83.13437  |           | 100.00000    | 82.94963       |                   |            | 0.00                  | 0                | 170,000,000.00    |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| EQS02            | On 01/07/2015 | Spot Bond  | 11.06000  | 103.20758 |           | 11.06000     | 103.17727      |                   |                          | 0.00           | 0                 | 0.00          |
| EQS04            | On 22/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.67553      |                   |                          | 0.00           | 0                 | 0.00          |
| EQS05            | On 25/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14510      |                   |                          | 0.00           | 0                 | 0.00          |
| EQS06            | On 09/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.36321      |                   |                          | 0.00           | 0                 | 0.00          |
| EQS07            | On 09/04/2018 | Spot Bond  | 9.83000   | 100.77793 |           | 9.83000      | 100.75137      |                   |                          | 0.00           | 0                 | 0.00          |
| EQS08A           | On 04/10/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.61353      |                   |                          | 0.00           | 0                 | 0.00          |
| EQS09            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.34813       |                   |                          | 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      | 100.63788      |                   |                          | 0.00           | 0                 | 0.00          |
| ERS3C3           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| ERS3C4           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.67700      |                   |                          | 0.00           | 0                 | 0.00          |
| ERSA12/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 107.50800 |           | 10.00000     | 107.48000      |                   |                          | 0.00           | 0                 | 0.00          |
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57163      |                   |                          | 0.00           | 0                 | 0.00          |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.59488      |                   |                          | 0.00           | 0                 | 0.00          |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56697      |                   |                          | 0.00           | 0                 | 0.00          |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58636      |                   |                          | 0.00           | 0                 | 0.00          |
| ERSA18           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58317      |                   |                          | 0.00           | 0                 | 0.00          |
| ERSA19           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57533      |                   |                          | 0.00           | 0                 | 0.00          |
| ES15             | On 30/08/2015 | Spot Bond  | 6.90000   | 100.75142 |           | 6.90000      | 100.73296      |                   | 414,000,000,000,000.00   | 60,000,000,000 | 73,200,000,000.00 |               |
| ES18             | On 20/04/2018 | Spot Bond  | 7.82000   | 107.65568 |           | 7.82000      | 107.63300      |                   | 24,889,496,000.00        | 3,182,800      | 15,234,829,800.00 |               |
| ES23             | On 25/01/2023 | Spot Bond  | 8.48000   | 110.03081 |           | 8.48000      | 110.00557      |                   | 3,461,536,000.00         | 408,200        | 51,040,686,900.00 |               |
| ES26             | On 02/04/2026 | Spot Bond  | 8.75500   | 97.29442  |           | 8.75500      | 97.27151       |                   | 327,336,214,191,000.00   | 37,388,488,200 | 46,582,338,300.00 |               |
| ES33             | On 15/09/2033 | Spot Bond  | 9.36000   | 83.86986  |           | 9.41000      | 83.46880       |                   | 1,472,337,504,144,000.00 | 57,301,015,400 | 51,205,019,600.00 |               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| ES42             | On 25/04/2042 | Spot Bond  | 9.41000   | 94.49964  |           | 9.41000      | 94.47577       |                   |            | 0.00          | 0                | 15,700,000,000.00 |
| EXX01            | On 19/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58365      |                   |            | 0.00          | 0                | 5,900,000,000.00  |
| EXX02            | On 19/05/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.60179      |                   |            | 0.00          | 0                | 1,800,000,000.00  |
| FIFB01           | On 24/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47245      |                   |            | 0.00          | 0                | 0.00              |
| FIFB02           | On 17/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21961      |                   |            | 0.00          | 0                | 0.00              |
| FIFB03           | On 26/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.84145       |                   |            | 0.00          | 0                | 0.00              |
| FIFB04           | On 21/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49828      |                   |            | 0.00          | 0                | 0.00              |
| FIFC13           | On 10/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.11943      |                   |            | 0.00          | 0                | 0.00              |
| FIFC14           | On 20/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45327      |                   |            | 0.00          | 0                | 0.00              |
| FIFC15           | On 02/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.31330      |                   |            | 0.00          | 0                | 0.00              |
| FIFC16           | On 12/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14393      |                   |            | 0.00          | 0                | 0.00              |
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 | 11.50994  |           | 100.00000    | 11.48111       |                   |            | 0.00          | 0                | 0.00              |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 | 11.20228  |           | 100.00000    | 11.17423       |                   |            | 0.00          | 0                | 0.00              |
| FR2A4A           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.03822      |                   |            | 0.00          | 0                | 0.00              |
| FR2A4B           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.79267       |                   |            | 0.00          | 0                | 0.00              |
| FR2A4C           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.04299      |                   |            | 0.00          | 0                | 0.00              |
| FR2A4D           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.04617      |                   |            | 0.00          | 0                | 0.00              |
| FRB05            | On 21/12/2018 | Spot Bond  | 9.35000   | 99.38829  |           | 9.35000      | 99.36334       |                   |            | 0.00          | 0                | 0.00              |
| FRB08            | On 10/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15108      |                   |            | 0.00          | 0                | 0.00              |
| FRB09            | On 10/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15101      |                   |            | 0.00          | 0                | 0.00              |
| FRB10            | On 25/01/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13934      |                   |            | 0.00          | 0                | 0.00              |
| FRB11            | On 11/12/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.12786      |                   |            | 0.00          | 0                | 0.00              |
| FRB12            | On 02/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.36783      |                   |            | 0.00          | 0                | 0.00              |
| FRB13            | On 02/06/2026 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.37384      |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRB14            | On 02/06/2026 | Spot Bond  | 10.06000  | 102.51193 | 10.06000  | 102.61005    |                |                   |            | 0.00          | 0                | 0.00           |
| FRB15            | On 06/03/2025 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.31407    |                |                   |            | 0.00          | 100,000,000      | 100,000,000.00 |
| FRBC21           | On 21/12/2018 | Spot Bond  | 10.13000  | 108.59075 | 10.13000  | 108.56128    |                |                   |            | 0.00          | 0                | 0.00           |
| FRBC22           | On 21/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.88276     |                |                   |            | 0.00          | 0                | 0.00           |
| FRBI22           | On 31/01/2022 | Spot Bond  | 2.18500   | 131.29405 | 2.18500   | 132.17460    |                |                   |            | 0.00          | 0                | 0.00           |
| FRBI23           | On 07/12/2023 | Spot Bond  | 2.22000   | 127.41048 | 2.22000   | 275.66501    |                |                   |            | 0.00          | 0                | 0.00           |
| FRBI25           | On 31/01/2025 | Spot Bond  | 2.39500   | 104.50374 | 2.39500   | 111.08582    |                |                   |            | 0.00          | 0                | 0.00           |
| FRBI28           | On 31/03/2028 | Spot Bond  | 2.47000   | 102.65490 | 2.47000   | 161.83535    |                |                   |            | 0.00          | 0                | 0.00           |
| FRBI33           | On 07/12/2033 | Spot Bond  | 2.19000   | 120.22949 | 2.19000   | 220.26677    |                |                   |            | 0.00          | 0                | 0.00           |
| FRBN04           | On 15/09/2015 | Spot Bond  | 7.31000   | 103.03564 | 7.31000   | 103.01572    |                |                   |            | 0.00          | 0                | 0.00           |
| FRBZ01           | On 30/11/2020 | Spot Bond  | 7.69500   | 65.53017  | 7.69500   | 64.91050     |                |                   |            | 0.00          | 0                | 0.00           |
| FRBZ02           | On 28/10/2024 | Spot Bond  | 9.43000   | 42.05926  | 9.43000   | 41.15258     |                |                   |            | 0.00          | 0                | 0.00           |
| FRBZ03           | On 10/12/2024 | Spot Bond  | 9.67000   | 40.73753  | 9.67000   | 39.81441     |                |                   |            | 0.00          | 0                | 0.00           |
| FRC03U           | On 27/03/2015 | Spot Bond  | 100.00000 | 106.14846 | 100.00000 | 105.86464    |                |                   |            | 0.00          | 0                | 0.00           |
| FRC107           | On 03/06/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.41413    |                |                   |            | 0.00          | 0                | 0.00           |
| FRC109           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95031     |                |                   |            | 0.00          | 0                | 0.00           |
| FRC112           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95743     |                |                   |            | 0.00          | 0                | 0.00           |
| FRC113           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95294     |                |                   |            | 0.00          | 0                | 0.00           |
| FRC115           | On 20/06/2017 | Spot Bond  | 7.47000   | 99.97783  | 7.47000   | 98.00000     |                |                   |            | 0.00          | 0                | 0.00           |
| FRC116           | On 20/06/2017 | Spot Bond  | 7.47000   | 99.97783  | 7.47000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00           |
| FRC118           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95011     |                |                   |            | 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           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC121           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95247       |                   |            | 0.00          | 0                | 0.00          |
| FRC122           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94601       |                   |            | 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      | 99.95093       |                   |            | 0.00          | 0                | 0.00          |
| FRC125           | On 20/09/2017 | Spot Bond  | 6.00000   | 99.98219  |           | 6.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC126           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC127           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC128           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94782       |                   |            | 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      | 99.93561       |                   |            | 0.00          | 0                | 0.00          |
| FRC135           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93753       |                   |            | 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 | 18.32993  |           | 100.09221    | 18.28450       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95548       |                   |            | 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 |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC145           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 110.88914      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.94410       |                   |            | 0.00          | 0                | 0.00          |
| FRC149           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 103.85605      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95393       |                   |            | 0.00          | 0                | 0.00          |
| FRC151           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC152           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95342       |                   |            | 0.00          | 0                | 0.00          |
| FRC153           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95776       |                   |            | 0.00          | 0                | 0.00          |
| FRC154           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95340       |                   |            | 0.00          | 0                | 0.00          |
| FRC155           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.93890       |                   |            | 0.00          | 0                | 0.00          |
| FRC161           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95422       |                   |            | 0.00          | 0                | 0.00          |
| FRC162           |        | On 14/12/2018 | Spot Bond | 13.22500 | 61.49910  |           | 13.22500     | 61.47736       |                   |            | 0.00          | 0                | 0.00          |
| FRC163           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95685       |                   |            | 0.00          | 0                | 0.00          |
| FRC166           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95680       |                   |            | 0.00          | 0                | 0.00          |
| FRC167           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.94010       |                   |            | 0.00          | 0                | 0.00          |
| FRC168           |        | On 20/06/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95482       |                   |            | 0.00          | 0                | 0.00          |
| FRC169           |        | On 31/01/2025 | Spot Bond | 3.62500  | 96.35976  |           | 3.62500      | 99.68816       |                   |            | 0.00          | 0                | 0.00          |
| FRC170           |        | On 20/06/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95285       |                   |            | 0.00          | 0                | 0.00          |
| FRC171           |        | On 20/06/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95285       |                   |            | 0.00          | 0                | 0.00          |
| FRC172           |        | On 21/02/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.51926      |                   |            | 0.00          | 0                | 0.00          |
| FRC173           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.83849      |                   |            | 0.00          | 0                | 0.00          |
| FRC174           |        | On 20/06/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.04620      |                   |            | 0.00          | 0                | 0.00          |
| FRC176           |        | On 20/09/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95559       |                   |            | 0.00          | 0                | 0.00          |
| FRC177           |        | On 20/09/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.95663       |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRC178           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.03755    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC179           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.94918     |                |                   |            | 0.00          | 0                | 0.00             |
| FRC180           | On 10/02/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.76124    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC181           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.02687    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC182           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.26592    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC183           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.94163     |                |                   |            | 0.00          | 0                | 0.00             |
| FRC184           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95384     |                |                   |            | 0.00          | 0                | 0.00             |
| FRC185           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.94452     |                |                   |            | 0.00          | 0                | 0.00             |
| FRC186           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95713     |                |                   |            | 0.00          | 0                | 0.00             |
| FRC188           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95340     |                |                   |            | 0.00          | 0                | 0.00             |
| FRC189           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95340     |                |                   |            | 0.00          | 0                | 0.00             |
| FRC190           | On 14/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.03650    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC191           | On 02/04/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.57779    |                |                   |            | 0.00          | 0                | 3,500,000,000.00 |
| FRC192           | On 02/04/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.66386    |                |                   |            | 0.00          | 0                | 8,800,000,000.00 |
| FRC193           | On 08/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.66364    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC193/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  | 107.50800 | 10.00000  | 107.48000    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC194           | On 08/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.39031    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC195           | On 20/06/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95077     |                |                   |            | 0.00          | 0                | 0.00             |
| FRC196           | On 09/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.37551    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC197           | On 09/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.64532    |                |                   |            | 0.00          | 0                | 500,000,000.00   |
| FRC198           | On 10/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.31165    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC199           | On 10/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.31520    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC200           | On 17/04/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.29852    |                |                   |            | 0.00          | 0                | 0.00             |
| FRC201           | On 17/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.18014    |                |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC202           | On 17/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29852      |                   |            | 0.00          | 0                | 0.00          |
| FRC203           | On 17/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.17540      |                   |            | 0.00          | 0                | 0.00          |
| FRC204           | On 06/05/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.91694      |                   |            | 0.00          | 0                | 0.00          |
| FRC205           | On 06/05/2017 | Spot Bond  | 8.75000   |       | 101.00185 |           | 8.75000      | 100.97729      |                   |            | 0.00          | 0                | 0.00          |
| FRC206           | On 20/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.95428       |                   |            | 0.00          | 0                | 0.00          |
| FRC207           | On 20/09/2021 | Spot Bond  | 100.00000 |       | 9.08598   |           | 100.00000    | 9.06348        |                   |            | 0.00          | 0                | 0.00          |
| FRC208           | On 20/09/2021 | Spot Bond  | 100.00000 |       | 8.30031   |           | 100.00000    | 8.27977        |                   |            | 0.00          | 0                | 0.00          |
| FRC209           | On 07/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 96.93345       |                   |            | 0.00          | 0                | 0.00          |
| FRC210           | On 20/12/2019 | Spot Bond  | 100.00000 |       | 1.79698   |           | 100.00000    | 1.79253        |                   |            | 0.00          | 0                | 0.00          |
| FRC210           | On 20/12/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.73575       |                   |            | 0.00          | 0                | 0.00          |
| FRC211           | On 29/10/2017 | Spot Bond  | 100.00000 |       | 22.97815  |           | 100.00000    | 22.92124       |                   |            | 0.00          | 0                | 0.00          |
| FRC212           | On 07/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.82421      |                   |            | 0.00          | 0                | 0.00          |
| FRC213           | On 04/06/2021 | Spot Bond  | 100.00000 |       | 8.92341   |           | 100.00000    | 8.90180        |                   |            | 0.00          | 0                | 0.00          |
| FRC214           | On 07/11/2017 | Spot Bond  | 100.00000 |       | 17.20643  |           | 100.00000    | 17.16335       |                   |            | 0.00          | 0                | 0.00          |
| FRC215           | On 07/11/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.82418      |                   |            | 0.00          | 0                | 0.00          |
| FRC216           | On 07/11/2017 | Spot Bond  | 100.00000 |       | 17.17612  |           | 100.00000    | 17.13310       |                   |            | 0.00          | 0                | 0.00          |
| FRC217           | On 07/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.82218      |                   |            | 0.00          | 0                | 0.00          |
| FRC218           | On 07/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.78107      |                   |            | 0.00          | 0                | 0.00          |
| FRC219           | On 04/11/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.93977      |                   |            | 0.00          | 0                | 0.00          |
| FRC220           | On 04/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.88275      |                   |            | 0.00          | 0                | 0.00          |
| FRC221           | On 31/01/2022 | Spot Bond  | 2.99500   |       | 125.69224 |           | 2.99500      | 125.68923      |                   |            | 0.00          | 0                | 0.00          |
| FRC222           | On 10/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.74367      |                   |            | 0.00          | 0                | 0.00          |
| FRC223           | On 10/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.73392      |                   |            | 0.00          | 0                | 0.00          |
| FRC224           | On 10/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.73392      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| FRC225           | On 20/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.58307      |                   |                          | 0.00           | 0                 | 0.00          |
| FRC226           | On 18/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00          |
| FRC227           | On 10/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.16187      |                   |                          | 0.00           | 0                 | 0.00          |
| FRC228           | On 16/09/2016 | Spot Bond  |     | 100.00000 | 37.96327  |           | 100.00000    | 32.92734       |                   | 1,700,000,000,000,000.00 | 17,000,000,000 | 17,000,000,000.00 |               |
| FRC37            | On 20/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95372       |                   |                          | 0.00           | 0                 | 0.00          |
| FRC40            | On 20/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95404       |                   |                          | 0.00           | 0                 | 0.00          |
| FRC46            | On 10/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.18625      |                   |                          | 0.00           | 0                 | 0.00          |
| FRC61            | On 28/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.12178      |                   |                          | 0.00           | 0                 | 0.00          |
| FRC66            | On 31/01/2022 | Spot Bond  |     | 3.52500   | 114.98602 |           | 3.52500      | 121.64195      |                   |                          | 0.00           | 0                 | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95315       |                   |                          | 0.00           | 0                 | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95265       |                   |                          | 0.00           | 0                 | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  |     | 3.57500   | 106.17112 |           | 3.57500      | 121.26787      |                   |                          | 0.00           | 0                 | 0.00          |
| FRC71            | On 31/01/2022 | Spot Bond  |     | 3.55500   | 103.94867 |           | 3.55500      | 121.41734      |                   |                          | 0.00           | 0                 | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  |     | 3.36000   | 100.33720 |           | 3.36000      | 125.87490      |                   |                          | 0.00           | 0                 | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  |     | 3.43000   | 101.48370 |           | 3.43000      | 134.99745      |                   |                          | 0.00           | 0                 | 0.00          |
| FRC76            | On 28/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.25733      |                   |                          | 0.00           | 0                 | 0.00          |
| FRC83            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95955       |                   |                          | 0.00           | 0                 | 0.00          |
| FRC84            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95352       |                   |                          | 0.00           | 0                 | 0.00          |
| FRC86            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.94537       |                   |                          | 0.00           | 0                 | 0.00          |
| FRC87            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.94746       |                   |                          | 0.00           | 0                 | 0.00          |
| FRC94A           | On 20/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95214       |                   |                          | 0.00           | 0                 | 0.00          |
| FRC96A           | On 20/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95219       |                   |                          | 0.00           | 0                 | 0.00          |
| FRC97            | On 20/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.28292      |                   |                          | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRD003           | On 14/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.03514      |                   |            | 0.00          | 0                | 0.00             |
| FRD01U           | On 22/12/2018 | Spot Bond  | 100.00000 |       | 11.03172  |           | 100.00000    | 11.00440       |                   |            | 0.00          | 0                | 0.00             |
| FRD02U           | On 01/06/2016 | Spot Bond  | 100.00000 |       | 34.23029  |           | 100.00000    | 34.14737       |                   |            | 0.00          | 0                | 0.00             |
| FRD04U           | On 04/07/2015 | Spot Bond  | 100.00000 |       | 96.55332  |           | 100.00000    | 96.21690       |                   |            | 0.00          | 0                | 0.00             |
| FRD09U           | On 26/06/2017 | Spot Bond  | 100.00000 |       | 24.11780  |           | 100.00000    | 24.05808       |                   |            | 0.00          | 0                | 0.00             |
| FRD12U           | On 20/03/2018 | Spot Bond  | 100.00000 |       | 6.85493   |           | 100.00000    | 6.83796        |                   |            | 0.00          | 0                | 0.00             |
| FRD13U           | On 31/12/2019 | Spot Bond  | 100.00000 |       | 12.58203  |           | 100.00000    | 12.55087       |                   |            | 0.00          | 0                | 0.00             |
| FRI15            | On 14/03/2015 | Spot Bond  | 5.50000   |       | 151.48233 |           | 5.50000      | 151.51395      |                   |            | 0.00          | 0                | 0.00             |
| FRJ15            | On 04/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.47661      |                   |            | 0.00          | 0                | 0.00             |
| FRJ16            | On 21/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.01332      |                   |            | 0.00          | 0                | 0.00             |
| FRJ17            | On 04/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.20672      |                   |            | 0.00          | 6,000,000,000    | 3,000,000,000.00 |
| FRJ18            | On 21/02/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.47197      |                   |            | 0.00          | 0                | 0.00             |
| FRJ19            | On 04/04/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.03685      |                   |            | 0.00          | 0                | 0.00             |
| FRJ20            | On 20/09/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.21907       |                   |            | 0.00          | 0                | 0.00             |
| FRJ21            | On 15/09/2021 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.46400       |                   |            | 0.00          | 0                | 0.00             |
| FRJ25            | On 09/03/2025 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.68225      |                   |            | 0.00          | 0                | 0.00             |
| FRS100           | On 15/01/2024 | Spot Bond  | 2.07800   |       | 84.03518  |           | 2.07800      | 103.91406      |                   |            | 0.00          | 0                | 0.00             |
| FRS101           | On 31/01/2038 | Spot Bond  | 2.33000   |       | 104.97734 |           | 2.33000      | 137.29873      |                   |            | 0.00          | 0                | 0.00             |
| FRS102           | On 21/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.12713      |                   |            | 0.00          | 0                | 0.00             |
| FRS103           | On 23/01/2024 | Spot Bond  | 10.38000  |       | 101.57793 |           | 10.38000     | 101.54901      |                   |            | 0.00          | 0                | 0.00             |
| FRS104           | On 23/01/2024 | Spot Bond  | 10.38000  |       | 101.57793 |           | 10.38000     | 101.54901      |                   |            | 0.00          | 0                | 0.00             |
| FRS105           | On 10/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 108.68000      |                   |            | 0.00          | 0                | 0.00             |
| FRS107           | On 30/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.17355      |                   |            | 0.00          | 0                | 0.00             |
| FRS108           | On 31/01/2038 | Spot Bond  | 2.47000   |       | 101.95999 |           | 2.47000      | 110.69507      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS109           | On 07/12/2033 | Spot Bond  | 2.50000   | 209.18739 |           | 2.50000      | 210.86241      |                   |            | 0.00          | 0                | 0.00          |
| FRS110           | On 31/01/2038 | Spot Bond  | 2.44000   | 111.28299 |           | 2.44000      | 111.28198      |                   |            | 0.00          | 0                | 0.00          |
| FRS111           | On 03/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25974      |                   |            | 0.00          | 0                | 0.00          |
| FRS112           | On 07/12/2033 | Spot Bond  | 2.53000   | 208.30569 |           | 2.53000      | 209.97861      |                   |            | 0.00          | 0                | 0.00          |
| FRS113           | On 29/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26058      |                   |            | 0.00          | 0                | 0.00          |
| FRS114           | On 31/01/2025 | Spot Bond  | 2.48000   | 110.25389 |           | 2.48000      | 110.25278      |                   |            | 0.00          | 0                | 0.00          |
| FRS115           | On 31/03/2038 | Spot Bond  | 2.53000   | 109.53360 |           | 2.53000      | 109.53234      |                   |            | 0.00          | 0                | 0.00          |
| FRS116           | On 26/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.43111      |                   |            | 0.00          | 0                | 0.00          |
| FRS117           | On 05/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 51.06100       |                   |            | 0.00          | 0                | 0.00          |
| FRS118           | On 06/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.73762      |                   |            | 0.00          | 0                | 0.00          |
| FRS119           | On 31/01/2038 | Spot Bond  | 2.63500   | 107.53419 |           | 2.63500      | 107.53264      |                   |            | 0.00          | 0                | 0.00          |
| FRS120           | On 07/12/2033 | Spot Bond  | 2.65000   | 114.40326 |           | 2.65000      | 206.48858      |                   |            | 0.00          | 0                | 0.00          |
| FRS121           | On 07/12/2033 | Spot Bond  | 2.70000   | 112.74339 |           | 2.70000      | 205.05546      |                   |            | 0.00          | 0                | 0.00          |
| FRS122           | On 31/01/2025 | Spot Bond  | 2.41000   | 97.12458  |           | 2.41000      | 97.12380       |                   |            | 0.00          | 0                | 0.00          |
| FRS123           | On 07/12/2033 | Spot Bond  | 2.73000   | 161.17190 |           | 2.73000      | 204.20145      |                   |            | 0.00          | 0                | 0.00          |
| FRS124           | On 31/01/2038 | Spot Bond  | 2.91000   | 89.62585  |           | 2.91000      | 102.50019      |                   |            | 0.00          | 0                | 0.00          |
| FRS125           | On 11/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.64966      |                   |            | 0.00          | 0                | 0.00          |
| FRS36            | On 07/12/2023 | Spot Bond  | 2.34000   | 126.33195 |           | 2.34000      | 273.33063      |                   |            | 0.00          | 0                | 0.00          |
| FRS37            | On 07/12/2023 | Spot Bond  | 2.23000   | 127.32018 |           | 2.23000      | 275.46959      |                   |            | 0.00          | 0                | 0.00          |
| FRS43            | On 07/12/2023 | Spot Bond  | 2.95000   | 121.01639 |           | 2.95000      | 261.82559      |                   |            | 0.00          | 0                | 0.00          |
| FRS46            | On 31/01/2022 | Spot Bond  | 2.65500   | 100.94832 |           | 2.65500      | 128.36634      |                   |            | 0.00          | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.07639      |                   |            | 0.00          | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  | 2.18500   | 132.17486 |           | 2.18500      | 128.13315      |                   |            | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|----------------|
| FRS56            | On 19/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.31134      |                   |                        | 0.00           | 0                 | 0.00           |
| FRS59            | On 07/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.53074      |                   |                        | 0.00           | 0                 | 0.00           |
| FRS62            | On 04/11/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.91688      |                   |                        | 0.00           | 0                 | 0.00           |
| FRS64            | On 26/01/2042 | Spot Bond  | 2.31000   |       | 111.03858 |           | 2.31000      | 111.03799      |                   |                        | 0.00           | 0                 | 0.00           |
| FRS69            | On 31/05/2017 | Spot Bond  | 104.97509 |       | 21.58562  |           | 104.97509    | 21.53102       |                   |                        | 0.00           | 0                 | 0.00           |
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 |       | 25.25628  |           | 101.07593    | 25.19451       |                   |                        | 0.00           | 0                 | 0.00           |
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 |       | 18.67933  |           | 100.44759    | 18.63389       |                   |                        | 0.00           | 0                 | 0.00           |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 |       | 23.82195  |           | 100.76967    | 23.76384       |                   |                        | 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  | 2.02000   |       | 120.11033 |           | 2.02000      | 120.11068      |                   |                        | 0.00           | 0                 | 0.00           |
| FRS82            | On 21/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00           | 0                 | 0.00           |
| FRS85            | On 31/01/2025 | Spot Bond  | 2.34000   |       | 97.27751  |           | 2.34000      | 111.62862      |                   |                        | 0.00           | 0                 | 0.00           |
| FRS86            | On 23/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.76013       |                   |                        | 0.00           | 0                 | 0.00           |
| FRS87            | On 31/01/2025 | Spot Bond  | 2.37000   |       | 97.01927  |           | 2.37000      | 111.33218      |                   |                        | 0.00           | 0                 | 0.00           |
| FRS88            | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.45641      |                   |                        | 0.00           | 0                 | 0.00           |
| FRS90            | On 07/12/2023 | Spot Bond  | 2.43000   |       | 125.53026 |           | 2.43000      | 344.11141      |                   |                        | 0.00           | 0                 | 0.00           |
| FRS94            | On 08/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.78885      |                   |                        | 0.00           | 0                 | 0.00           |
| FRS96            | On 24/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.41608      |                   |                        | 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  | 6.03000   |       | 99.91747  |           | 6.03000      | 99.93396       |                   |                        | 0.00           | 0                 | 0.00           |
| FRX16            | On 15/09/2016 | Spot Bond  | 7.59000   |       | 100.65258 |           | 7.59000      | 100.63221      |                   |                        | 0.00           | 0                 | 0.00           |
| FRX17            | On 15/09/2017 | Spot Bond  | 8.13000   |       | 100.90946 |           | 8.13000      | 100.88760      |                   |                        | 0.00           | 0                 | 0.00           |
| FRX18            | On 14/04/2018 | Spot Bond  | 8.32000   |       | 110.29024 |           | 8.32000      | 110.26554      |                   | 161,591,040,000,000.00 | 19,422,000,000 | 12,211,000,000.00 |                |
| FRX19            | On 15/11/2019 | Spot Bond  | 8.81000   |       | 103.77512 |           | 8.81000      | 103.75041      |                   |                        | 0.00           | 0                 | 870,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRX20            | On 01/10/2020 | Spot Bond  |     | 9.08000   | 102.64468 |           | 9.08000      | 102.61964      |                   |            | 0.00          | 0                | 0.00             |
| FRX23            | On 28/02/2023 | Spot Bond  |     | 9.80500   | 89.22639  |           | 9.80500      | 89.20318       |                   |            | 0.00          | 0                | 0.00             |
| FRX24            | On 10/12/2024 | Spot Bond  |     | 9.86000   | 108.37896 |           | 9.86000      | 108.35031      |                   |            | 0.00          | 0                | 0.00             |
| FRX26            | On 01/10/2026 | Spot Bond  |     | 10.18000  | 96.77178  |           | 10.18000     | 99.82059       |                   |            | 0.00          | 0                | 5,510,000,000.00 |
| FRX30            | On 31/01/2030 | Spot Bond  |     | 10.50000  | 94.73205  |           | 10.50000     | 95.63159       |                   |            | 0.00          | 0                | 0.00             |
| FRX31            | On 21/02/2031 | Spot Bond  |     | 10.64000  | 92.00816  |           | 10.64000     | 91.98181       |                   |            | 0.00          | 0                | 10,000,000.00    |
| FRX45            | On 14/04/2045 | Spot Bond  |     | 9.98000   | 84.63771  |           | 9.98000      | 84.61506       |                   |            | 0.00          | 0                | 0.00             |
| FS1A3            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.96427       |                   |            | 0.00          | 0                | 0.00             |
| FS1A4            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.96372       |                   |            | 0.00          | 0                | 0.00             |
| FS1A5            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.96231       |                   |            | 0.00          | 0                | 0.00             |
| FS1B1            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.96011       |                   |            | 0.00          | 0                | 0.00             |
| FS1C1            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95846       |                   |            | 0.00          | 0                | 0.00             |
| FS1D1            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.95130       |                   |            | 0.00          | 0                | 0.00             |
| FS2A2            | On 20/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.49037      |                   |            | 0.00          | 0                | 0.00             |
| FS2A3            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.51137      |                   |            | 0.00          | 0                | 0.00             |
| FS2A4            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35832      |                   |            | 0.00          | 0                | 2,500,000,000.00 |
| FS2A5            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.53034      |                   |            | 0.00          | 0                | 0.00             |
| FS2B1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.55140      |                   |            | 0.00          | 0                | 0.00             |
| FS2C1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.56894      |                   |            | 0.00          | 0                | 0.00             |
| FS2D1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64604      |                   |            | 0.00          | 0                | 0.00             |
| FS3A1U           | On 20/02/2016 | Spot Bond  |     | 100.00000 | 54.78600  |           | 100.00000    | 54.64882       |                   |            | 0.00          | 0                | 0.00             |
| FS3A2U           | On 20/02/2018 | Spot Bond  |     | 100.00000 | 9.19157   |           | 100.00000    | 9.16855        |                   |            | 0.00          | 0                | 0.00             |
| FS3A3U           | On 20/02/2020 | Spot Bond  |     | 100.00000 | 1.54209   |           | 100.00000    | 1.53823        |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS3A4U           | On 20/02/2022 | Spot Bond  | 100.00000 |       | 0.25872   | 100.00000 | 0.25807      |                |                   |            | 0.00          | 0                | 0.00          |
| FS3A5U           | On 20/08/2039 | Spot Bond  | 100.00000 |       | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| FS3B1U           | On 20/08/2039 | Spot Bond  | 100.00000 |       | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| FS3C1U           | On 20/08/2039 | Spot Bond  | 100.00000 |       | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| FS3D1U           | On 20/08/2039 | Spot Bond  | 100.00000 |       | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| GBL01            | On 15/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.50939    |                |                   |            | 0.00          | 0                | 0.00          |
| GFC03            | On 10/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.45989    |                |                   |            | 0.00          | 0                | 0.00          |
| GFC04            | On 11/04/2017 | Spot Bond  | 9.25000   |       | 104.56365 | 9.25000   | 104.53769    |                |                   |            | 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          |
| GPT32            | On 11/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.72789    |                |                   |            | 0.00          | 0                | 0.00          |
| GRB01U           | On 08/12/2019 | Spot Bond  | 100.00000 |       | 9.10531   | 100.00000 | 9.08325      |                |                   |            | 0.00          | 0                | 0.00          |
| GRB02U           | On 08/12/2017 | Spot Bond  | 100.00000 |       | 15.80043  | 100.00000 | 15.76215     |                |                   |            | 0.00          | 0                | 0.00          |
| GRB03U           | On 03/03/2019 | Spot Bond  | 100.00000 |       | 11.21321  | 100.00000 | 11.18606     |                |                   |            | 0.00          | 0                | 0.00          |
| GRDB1            | On 10/01/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| GRDC1            | On 10/01/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| GRH1A2           | On 25/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.01764    |                |                   |            | 0.00          | 0                | 0.00          |
| GRH1A3           | On 25/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.05749    |                |                   |            | 0.00          | 0                | 0.00          |
| GRH1B            | On 25/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.10692    |                |                   |            | 0.00          | 0                | 0.00          |
| GRH1C            | On 25/10/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.17550    |                |                   |            | 0.00          | 0                | 0.00          |
| GRH1YU           | On 25/10/2039 | Spot Bond  | 100.00000 |       | 0.00000   | 100.00000 | 0.00000      |                |                   |            | 0.00          | 0                | 0.00          |
| GRT02            | On 13/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.23081    |                |                   |            | 0.00          | 0                | 0.00          |
| GRT03            | On 15/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.29611    |                |                   |            | 0.00          | 0                | 0.00          |
| GRT04            | On 15/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.88234    |                |                   |            | 0.00          | 0                | 0.00          |
| GRT06            | On 11/12/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.14700    |                |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| GRT07            | On 21/02/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.51056      |                   |            | 0.00          | 0                | 0.00           |
| GRT08            | On 24/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88394       |                   |            | 0.00          | 0                | 0.00           |
| GRX01U           | On 30/06/2032 | Spot Bond  | 100.00000 | 0.00001   |           | 100.00000    | 0.00001        |                   |            | 0.00          | 0                | 268,000,000.00 |
| GSIS03           | On 26/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.84991       |                   |            | 0.00          | 0                | 0.00           |
| GSIZ16           | On 23/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.30647      |                   |            | 0.00          | 0                | 0.00           |
| HCH01            | On 25/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15133      |                   |            | 0.00          | 0                | 0.00           |
| HIL01U           | On 21/11/2019 | Spot Bond  | 100.00000 | 9.51537   |           | 100.00000    | 9.49154        |                   |            | 0.00          | 0                | 0.00           |
| HILB01           | On 18/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.34125      |                   |            | 0.00          | 0                | 0.00           |
| HILB02           | On 13/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.02035      |                   |            | 0.00          | 0                | 0.00           |
| HILB03           | On 02/05/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91842      |                   |            | 0.00          | 0                | 0.00           |
| HILB04           | On 01/11/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.92914      |                   |            | 0.00          | 0                | 0.00           |
| HILC18           | On 24/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.95805      |                   |            | 0.00          | 0                | 0.00           |
| HILC19           | On 07/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.72789      |                   |            | 0.00          | 0                | 0.00           |
| HM1B5U           | On 19/07/2045 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| HM1B6U           | On 19/07/2045 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| HMS1B2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HMS1B3           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HMS1B7           | On 19/07/2046 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HMS1B8           | On 19/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24349      |                   |            | 0.00          | 0                | 0.00           |
| HMS1B9           | On 19/07/2015 | Spot Bond  | 7.32297   | 101.54467 |           | 7.32297      | 100.36877      |                   |            | 0.00          | 0                | 0.00           |
| HMS1C2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| HMS1C4           | On 19/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.29871      |                   |            | 0.00          | 0                | 0.00           |
| HMS1C5           | On 19/07/2015 | Spot Bond  | 8.32340   | 101.54469 |           | 8.32340      | 104.41639      |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| HMS1D2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00              |
| HMS1D4           | On 19/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.36969    |                |                   |            | 0.00          | 0                | 0.00              |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 8.77378   | 101.61726 | 8.77378   | 104.41639    |                |                   |            | 0.00          | 0                | 0.00              |
| HMS1E2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00              |
| HMS1E4           | On 19/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.45641    |                |                   |            | 0.00          | 0                | 0.00              |
| HMS1F2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00              |
| HMS1G2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00              |
| HPF01            | On 17/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.27011    |                |                   |            | 0.00          | 0                | 0.00              |
| HPF02            | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.45654    |                |                   |            | 0.00          | 0                | 0.00              |
| HPF03            | On 15/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.50703    |                |                   |            | 0.00          | 0                | 0.00              |
| HPF04            | On 17/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.82553    |                |                   |            | 0.00          | 0                | 100,000,000.00    |
| HPF04/JIBAR      | On 25/11/2020 | Spot Bond  | 10.00000  | 107.50800 | 10.00000  | 107.48000    |                |                   |            | 0.00          | 0                | 0.00              |
| HPF05            | On 17/02/2017 | Spot Bond  | 9.13000   | 102.11391 | 9.13000   | 102.08873    |                |                   |            | 0.00          | 0                | 0.00              |
| HPF06            | On 20/02/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.63904    |                |                   |            | 0.00          | 0                | 0.00              |
| HPF07            | On 20/08/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.60055    |                |                   |            | 0.00          | 0                | 0.00              |
| HWAY20           | On 31/07/2020 | Spot Bond  | 8.14000   | 108.14009 | 8.14000   | 108.11626    |                |                   |            | 0.00          | 0                | 1,450,000,000.00  |
| HWAY23           | On 07/12/2023 | Spot Bond  | 2.09000   | 128.59140 | 2.09000   | 278.22105    |                |                   |            | 0.00          | 0                | 30,300,000,000.00 |
| HWAY24           | On 07/12/2024 | Spot Bond  | 2.09000   | 131.39200 | 2.09000   | 284.28044    |                |                   |            | 0.00          | 0                | 30,000,000,000.00 |
| HWAY34           | On 31/07/2034 | Spot Bond  | 9.41000   | 99.76670  | 9.41000   | 99.74135     |                |                   |            | 0.00          | 0                | 26,793,600,000.00 |
| HWAY35           | On 31/07/2035 | Spot Bond  | 9.36000   | 100.18783 | 9.36000   | 100.16251    |                |                   |            | 0.00          | 0                | 0.00              |
| HWF01U           | On 26/03/2015 | Spot Bond  | 100.00000 | 98.11828  | 100.00000 | 97.85523     |                |                   |            | 0.00          | 0                | 0.00              |
| HWF02U           | On 30/09/2016 | Spot Bond  | 100.00000 | 25.50911  | 100.00000 | 25.44595     |                |                   |            | 0.00          | 0                | 0.00              |
| HWF04U           | On 09/10/2015 | Spot Bond  | 100.00000 | 64.22266  | 100.00000 | 64.06363     |                |                   |            | 0.00          | 0                | 0.00              |
| HWF05U           | On 09/10/2016 | Spot Bond  | 100.00000 | 30.69089  | 100.00000 | 30.61490     |                |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|----------------|-------------------|------------------|
| HWF06U           | On 20/11/2016 | Spot Bond  | 100.00000 |       | 22.44035  | 100.00000 | 22.38415     |                |                   |                       | 0.00           | 0                 | 0.00             |
| HWF07U           | On 26/03/2015 | Spot Bond  | 100.00000 |       | 98.11828  | 100.00000 | 97.85523     |                |                   |                       | 0.00           | 0                 | 0.00             |
| HWY023/R197      | On 25/11/2020 | Spot Bond  | 10.00000  |       | 107.50800 | 10.00000  | 107.48000    |                |                   |                       | 0.00           | 0                 | 0.00             |
| I2025            | On 31/01/2025 | Spot Bond  | 1.74500   |       | 117.69311 | 1.73000   | 117.85190    |                |                   | 41,969,604,703,000.00 | 24,051,349,400 | 95,582,718,200.00 |                  |
| I2038            | On 31/01/2038 | Spot Bond  | 1.71000   |       | 126.77613 | 1.71000   | 126.77752    |                |                   | 11,603,157,462,000.00 | 6,785,472,200  | 08,896,884,300.00 |                  |
| I2046            | On 31/03/2046 | Spot Bond  | 1.84000   |       | 126.23946 | 1.84000   | 126.24043    |                |                   | 1,896,649,552,000.00  | 1,030,787,800  | 98,638,999,600.00 |                  |
| I2050            | On 31/12/2050 | Spot Bond  | 1.89000   |       | 133.39157 | 1.89000   | 133.39238    |                |                   | 5,532,494,562,000.00  | 2,927,245,800  | 61,248,804,300.00 |                  |
| IBC01            | On 16/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL14            | On 28/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.04108    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL21            | On 15/03/2016 | Spot Bond  | 7.99000   |       | 101.51995 | 7.99000   | 101.49833    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL22            | On 15/03/2018 | Spot Bond  | 8.00000   |       | 105.30567 | 8.00000   | 105.28323    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL28            | On 18/08/2016 | Spot Bond  | 7.81000   |       | 101.25900 | 7.81000   | 101.23757    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL33            | On 03/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.89194    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL34            | On 31/01/2017 | Spot Bond  | 2.20000   |       | 99.63008  | 2.20000   | 128.54708    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL36            | On 31/01/2022 | Spot Bond  | 2.25500   |       | 103.48966 | 2.25500   | 131.59935    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL37            | On 02/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.52757    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL38            | On 02/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.94237    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL39            | On 02/04/2018 | Spot Bond  | 8.12000   |       | 105.74557 | 8.12000   | 105.72245    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL40            | On 15/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.15665    |                |                   |                       | 0.00           | 10,000,000,000    | 5,000,000,000.00 |
| IBL42            | On 15/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.90717    |                |                   |                       | 0.00           | 6,000,000,000     | 3,000,000,000.00 |
| IBL43            | On 15/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.69013    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL43/JIBAR      | On 25/11/2020 | Spot Bond  | 10.00000  |       | 107.50800 | 10.00000  | 107.48000    |                |                   |                       | 0.00           | 0                 | 0.00             |
| IBL45            | On 21/12/2018 | Spot Bond  | 8.68000   |       | 99.77126  | 8.68000   | 99.74797     |                |                   |                       | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|------------------|
| IBL46            | On 15/01/2020 | Spot Bond  | 9.08000   | 94.21895  |           | 9.08000      | 94.19584       |                   |                        | 0.00           | 0                 | 2,900,000,000.00 |
| IBL48            | On 19/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.83674       |                   |                        | 0.00           | 0                 | 0.00             |
| IBL49            | On 02/04/2018 | Spot Bond  | 8.52000   | 100.26538 |           | 8.52000      | 100.24240      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL50            | On 02/08/2020 | Spot Bond  | 9.13000   | 100.98707 |           | 9.13000      | 100.96217      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL52            | On 31/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76204      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL53            | On 31/07/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.88322      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL54            | On 31/07/2016 | Spot Bond  | 7.90000   | 100.09914 |           | 7.90000      | 100.07772      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL55            | On 31/07/2018 | Spot Bond  | 8.46000   | 100.02885 |           | 8.46000      | 100.00596      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL56            | On 31/01/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.97269      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL57            | On 13/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.64115      |                   |                        | 0.00           | 0                 | 1,500,000,000.00 |
| IBL58            | On 13/02/2017 | Spot Bond  | 7.77000   | 102.09324 |           | 7.77000      | 102.07175      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL59            | On 17/02/2019 | Spot Bond  | 8.42000   | 103.34045 |           | 8.42000      | 103.31690      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL60            | On 17/02/2024 | Spot Bond  | 9.47500   | 105.45988 |           | 9.47500      | 105.43291      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL61            | On 31/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.53489      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL62            | On 24/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99420      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL63            | On 29/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.94909      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL64            | On 29/07/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.96874      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL65            | On 29/07/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.98824      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL66            | On 12/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.12345      |                   |                        | 0.00           | 0                 | 0.00             |
| IBL67            | On 31/01/2022 | Spot Bond  | 2.75000   | 127.18789 |           | 2.75000      | 127.18248      |                   | 125,180,000,000,000.00 | 45,520,000,000 | 25,000,000,000.00 |                  |
| IDC01U           | On 08/11/2026 | Spot Bond  | 100.00000 | 0.00797   |           | 100.00000    | 0.00795        |                   |                        | 0.00           | 0                 | 0.00             |
| IDCG01           | On 22/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14055      |                   |                        | 0.00           | 0                 | 400,000,000.00   |
| IDCG02           | On 22/10/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11040      |                   |                        | 0.00           | 0                 | 1,400,000,000.00 |
| IDCG03           | On 22/10/2020 | Spot Bond  | 8.71000   | 101.76625 |           | 8.71000      | 101.74242      |                   |                        | 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    |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IDCG04           |        | On 24/11/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.44855      |                   |            | 0.00          | 0                | 0.00             |
| IDCG05           |        | On 24/11/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.46330      |                   |            | 0.00          | 0                | 2,930,000,000.00 |
| IDCG06           |        | On 24/11/2024 | Spot Bond | 9.73000   | 101.89488 |           | 9.73000      | 101.86814      |                   |            | 0.00          | 0                | 0.00             |
| IDCP01           |        | On 19/04/2015 | Spot Bond | 5.00000   | 102.06656 |           | 5.00000      | 102.05264      |                   |            | 0.00          | 0                | 0.00             |
| IDCP02           |        | On 19/04/2015 | Spot Bond | 5.00000   | 102.06656 |           | 5.00000      | 102.05264      |                   |            | 0.00          | 0                | 0.00             |
| IDCP03           |        | On 31/01/2017 | Spot Bond | 5.00000   | 100.64325 |           | 5.00000      | 100.62952      |                   |            | 0.00          | 0                | 0.00             |
| IDCP04           |        | On 19/10/2017 | Spot Bond | 5.00000   | 102.06980 |           | 5.00000      | 102.05595      |                   |            | 0.00          | 0                | 0.00             |
| IDCP05           |        | On 14/03/2018 | Spot Bond | 4.00000   | 100.05382 |           | 4.00000      | 100.04306      |                   |            | 0.00          | 0                | 0.00             |
| IDCP06           |        | On 17/10/2019 | Spot Bond | 4.00000   | 101.67866 |           | 4.00000      | 101.66759      |                   |            | 0.00          | 0                | 0.00             |
| IDW01U           |        | On 30/06/2016 | Spot Bond | 100.00000 | 47.63549  |           | 100.00000    | 47.51754       |                   |            | 0.00          | 0                | 0.00             |
| IDW02U           |        | On 30/06/2016 | Spot Bond | 100.00000 | 47.44787  |           | 100.00000    | 47.33038       |                   |            | 0.00          | 0                | 0.00             |
| IDW03U           |        | On 30/06/2016 | Spot Bond | 100.00000 | 47.44787  |           | 100.00000    | 47.33038       |                   |            | 0.00          | 0                | 0.00             |
| IFM01            |        | On 31/03/2016 | Spot Bond | 9.20000   | 109.01178 |           | 9.20000      | 108.98484      |                   |            | 0.00          | 0                | 0.00             |
| IHL03            |        | On 17/05/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.68910      |                   |            | 0.00          | 0                | 0.00             |
| IKH1D            |        | On 09/12/2028 | Spot Bond | 100.00000 | 7.38234   |           | 100.00000    | 7.36446        |                   |            | 0.00          | 0                | 0.00             |
| IM1004           |        | On 13/04/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.14016      |                   |            | 0.00          | 0                | 0.00             |
| IN04             |        | On 15/03/2015 | Spot Bond | 8.73000   | 99.90442  |           | 8.73000      | 99.92830       |                   |            | 0.00          | 0                | 0.00             |
| IN09             |        | On 01/02/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.74842      |                   |            | 0.00          | 0                | 0.00             |
| IN191U           |        | On 16/05/2017 | Spot Bond | 100.00000 | 14.50658  |           | 100.00000    | 14.47025       |                   |            | 0.00          | 0                | 0.00             |
| IN253U           |        | On 04/07/2015 | Spot Bond | 100.00000 | 96.55332  |           | 100.00000    | 96.21690       |                   |            | 0.00          | 0                | 0.00             |
| IN269U           |        | On 25/07/2017 | Spot Bond | 100.00000 | 15.30661  |           | 100.00000    | 15.26871       |                   |            | 0.00          | 0                | 0.00             |
| IN272U           |        | On 10/11/2017 | Spot Bond | 100.00000 | 16.52186  |           | 100.00000    | 16.48049       |                   |            | 0.00          | 0                | 0.00             |
| IN276U           |        | On 30/06/2021 | Spot Bond | 100.00000 | 1.34058   |           | 100.00000    | 1.33802        |                   |            | 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 |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN277U           | On 30/06/2021 | Spot Bond  | 100.00000 |       | 10.10803  |           | 100.00000    | 10.08300       |                   |            | 0.00          | 0                | 0.00          |
| IN281U           | On 28/11/2019 | Spot Bond  | 100.00000 |       | 9.15343   |           | 100.00000    | 9.13051        |                   |            | 0.00          | 0                | 0.00          |
| IN286U           | On 15/07/2019 | Spot Bond  | 100.00000 |       | 11.11731  |           | 100.00000    | 11.08977       |                   |            | 0.00          | 0                | 0.00          |
| IN290U           | On 31/12/2016 | Spot Bond  | 100.00000 |       | 32.60604  |           | 100.00000    | 32.52529       |                   |            | 0.00          | 0                | 0.00          |
| IN291U           | On 09/07/2015 | Spot Bond  | 100.00000 |       | 76.51992  |           | 100.00000    | 76.35983       |                   |            | 0.00          | 0                | 0.00          |
| IN294U           | On 13/08/2015 | Spot Bond  | 100.00000 |       | 71.28906  |           | 100.00000    | 71.15010       |                   |            | 0.00          | 0                | 0.00          |
| IN295U           | On 19/08/2015 | Spot Bond  | 100.00000 |       | 70.46332  |           | 100.00000    | 70.32755       |                   |            | 0.00          | 0                | 0.00          |
| IN521U           | On 19/05/2015 | Spot Bond  | 100.00000 |       | 85.68075  |           | 100.00000    | 85.48009       |                   |            | 0.00          | 0                | 0.00          |
| INA513           | On 24/03/2015 | Spot Bond  | 6.30000   |       | 99.91377  |           | 6.30000      | 99.81050       |                   |            | 0.00          | 0                | 0.00          |
| INA515           | On 07/04/2015 | Spot Bond  | 6.30000   |       | 99.67313  |           | 6.30000      | 99.57035       |                   |            | 0.00          | 0                | 0.00          |
| INA516           | On 14/04/2015 | Spot Bond  | 6.40000   |       | 99.54618  |           | 6.40000      | 99.44203       |                   |            | 0.00          | 0                | 0.00          |
| INA517           | On 21/04/2015 | Spot Bond  | 6.40000   |       | 99.42470  |           | 6.40000      | 99.32081       |                   |            | 0.00          | 0                | 0.00          |
| INA519           | On 05/05/2015 | Spot Bond  | 6.40000   |       | 99.18263  |           | 6.40000      | 99.07924       |                   |            | 0.00          | 0                | 0.00          |
| INA520           | On 12/05/2015 | Spot Bond  | 6.50000   |       | 99.04752  |           | 6.50000      | 98.94280       |                   |            | 0.00          | 0                | 0.00          |
| INA522           | On 26/05/2015 | Spot Bond  | 6.50000   |       | 98.80353  |           | 6.50000      | 98.69933       |                   |            | 0.00          | 0                | 0.00          |
| INA523           | On 03/06/2015 | Spot Bond  | 6.50000   |       | 98.66465  |           | 6.50000      | 98.56074       |                   |            | 0.00          | 0                | 0.00          |
| INA524           | On 09/06/2015 | Spot Bond  | 6.50000   |       | 98.56074  |           | 6.50000      | 98.45706       |                   |            | 0.00          | 0                | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.98705      |                   |            | 0.00          | 0                | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  | 10.93604  |       | 103.70436 |           | 10.93604     | 103.13322      |                   |            | 0.00          | 0                | 0.00          |
| ING116           | On 31/03/2016 | Spot Bond  | 10.93604  |       | 102.44664 |           | 10.93604     | 102.35289      |                   |            | 0.00          | 0                | 0.00          |
| ING132           | On 22/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.88775       |                   |            | 0.00          | 0                | 0.00          |
| ING138           | On 22/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.89043       |                   |            | 0.00          | 0                | 0.00          |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000   |       | 102.97819 |           | 6.50000      | 102.96010      |                   |            | 0.00          | 0                | 0.00          |
| ING161           | On 20/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.95148       |                   |            | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ING196           | On 30/06/2027 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 93.38342       |                   |            | 0.00          | 0                | 0.00             |
| ING204           | On 13/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.04014      |                   |            | 0.00          | 0                | 0.00             |
| ING211           | On 12/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.25921      |                   |            | 0.00          | 0                | 0.00             |
| ING211/JIBAR     | On 25/11/2020 | Spot Bond  |     | 10.00000  | 107.50800 |           | 10.00000     | 107.48000      |                   |            | 0.00          | 0                | 0.00             |
| ING228           | On 22/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.88359       |                   |            | 0.00          | 0                | 0.00             |
| ING232           | On 04/10/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.10211      |                   |            | 0.00          | 0                | 0.00             |
| ING251           | On 12/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.18955      |                   |            | 0.00          | 0                | 0.00             |
| ING270           | On 18/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.42164      |                   |            | 0.00          | 0                | 0.00             |
| ING274           | On 28/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.77829       |                   |            | 0.00          | 0                | 0.00             |
| ING292           | On 15/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.13775      |                   |            | 0.00          | 0                | 0.00             |
| ING297           | On 10/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.78129       |                   |            | 0.00          | 0                | 0.00             |
| INGR04           | On 08/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 106.06493      |                   |            | 0.00          | 0                | 0.00             |
| INLV01           | On 12/08/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96792      |                   |            | 0.00          | 0                | 0.00             |
| IP273U           | On 14/04/2015 | Spot Bond  |     | 100.00000 | 93.35038  |           | 100.00000    | 93.11224       |                   |            | 0.00          | 0                | 0.00             |
| IPF01            | On 13/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.35687      |                   |            | 0.00          | 0                | 0.00             |
| IPF01/JIBAR      | On 25/11/2020 | Spot Bond  |     | 10.00000  | 107.50800 |           | 10.00000     | 107.48000      |                   |            | 0.00          | 0                | 0.00             |
| IPF02            | On 13/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.35460      |                   |            | 0.00          | 0                | 0.00             |
| IPF03            | On 13/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.37203      |                   |            | 0.00          | 0                | 0.00             |
| IPF06            | On 13/04/2017 | Spot Bond  |     | 8.50000   | 104.34303 |           | 8.50000      | 104.31917      |                   |            | 0.00          | 0                | 0.00             |
| IPF07            | On 01/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.55707      |                   |            | 0.00          | 0                | 0.00             |
| IPF08            | On 01/07/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.59399      |                   |            | 0.00          | 0                | 3,600,000,000.00 |
| IPF09            | On 01/07/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.61863      |                   |            | 0.00          | 0                | 0.00             |
| IPF10            | On 15/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.27903      |                   |            | 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    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| IPF11            | On 15/10/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.34329      |                   |            | 0.00                 | 0                | 0.00             |
| IPFC05           | On 15/04/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.10496      |                   |            | 0.00                 | 0                | 0.00             |
| IPL10            | On 20/05/2021 | Spot Bond  | 9.46000  |       | 102.64219 |           | 9.46000      | 102.61598      |                   |            | 0.00                 | 0                | 1,850,000,000.00 |
| IPL5             | On 28/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.20302      |                   |            | 0.00                 | 0                | 0.00             |
| IPL6             | On 28/09/2017 | Spot Bond  | 8.69000  |       | 102.18657 |           | 8.69000      | 102.16255      |                   |            | 0.00                 | 0                | 1,450,000,000.00 |
| IPL7             | On 05/04/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.51525      |                   |            | 0.00                 | 0                | 0.00             |
| IPL8             | On 10/10/2020 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.41248      |                   |            | 0.00                 | 0                | 0.00             |
| IPL9             | On 20/05/2021 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.80533       |                   |            | 0.00                 | 0                | 0.00             |
| IV013            | On 22/06/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.88617       |                   |            | 0.00                 | 0                | 0.00             |
| IV014            | On 22/06/2015 | Spot Bond  | 8.38000  |       | 103.02542 |           | 8.38000      | 103.00228      |                   |            | 0.00                 | 0                | 0.00             |
| IV015            | On 20/09/2022 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.40759      |                   |            | 0.00                 | 0                | 0.00             |
| IV016            | On 06/12/2021 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.29415      |                   |            | 0.00                 | 0                | 0.00             |
| IV017            | On 31/01/2022 | Spot Bond  | 3.53500  |       | 95.60358  |           | 3.53500      | 125.81734      |                   |            | 0.00                 | 0                | 0.00             |
| IV019            | On 31/03/2028 | Spot Bond  | 3.65000  |       | 142.51770 |           | 3.65000      | 148.12278      |                   |            | 0.00                 | 0                | 0.00             |
| IV022            | On 02/04/2022 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.78230      |                   |            | 0.00                 | 0                | 0.00             |
| IV023            | On 11/07/2022 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.54394      |                   |            | 0.00                 | 0                | 0.00             |
| IV024            | On 27/07/2022 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.42228      |                   |            | 0.00                 | 0                | 0.00             |
| IV025            | On 12/09/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.14177      |                   |            | 0.00                 | 0                | 0.00             |
| IV026            | On 27/09/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.80073       |                   |            | 0.00                 | 0                | 0.00             |
| IV030            | On 31/01/2025 | Spot Bond  | 3.73000  |       | 97.92703  |           | 3.73000      | 106.27794      |                   |            | 0.00                 | 0                | 0.00             |
| IV030A           | On 31/01/2025 | Spot Bond  | 3.73000  |       | 97.84539  |           | 3.73000      | 105.27012      |                   |            | 0.00                 | 0                | 0.00             |
| IV031            | On 11/03/2025 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.17412      |                   |            | 0.00                 | 0                | 0.00             |
| IV032            | On 14/08/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.75040      |                   |            | 0.00                 | 0                | 0.00             |
| IV08             | On 30/04/2018 | Spot Bond  | 10.30000 |       | 114.20476 |           | 10.30000     | 114.17308      |                   |            | 6,180,000,000,000.00 | 600,000,000      | 800,000,000.00   |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV09             | On 30/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.35155      |                   |            | 0.00          | 0                | 0.00          |
| IV19A            | On 31/03/2028 | Spot Bond  |     | 3.75000   | 141.00837 |           | 3.75000      | 141.00218      |                   |            | 0.00          | 0                | 0.00          |
| IV519U           | On 07/05/2015 | Spot Bond  |     | 100.00000 | 88.16425  |           | 100.00000    | 87.95181       |                   |            | 0.00          | 0                | 0.00          |
| IV520U           | On 14/05/2015 | Spot Bond  |     | 100.00000 | 86.69834  |           | 100.00000    | 86.49289       |                   |            | 0.00          | 0                | 0.00          |
| IVA512           | On 19/03/2015 | Spot Bond  |     | 6.30000   | 100.00000 |           | 6.30000      | 99.89655       |                   |            | 0.00          | 0                | 0.00          |
| IVA513           | On 26/03/2015 | Spot Bond  |     | 6.30000   | 99.87932  |           | 6.30000      | 99.77612       |                   |            | 0.00          | 0                | 0.00          |
| IVA515           | On 09/04/2015 | Spot Bond  |     | 6.30000   | 99.63884  |           | 6.30000      | 99.53613       |                   |            | 0.00          | 0                | 0.00          |
| IVA516           | On 16/04/2015 | Spot Bond  |     | 6.40000   | 99.51144  |           | 6.40000      | 99.40737       |                   |            | 0.00          | 0                | 0.00          |
| IVA517           | On 23/04/2015 | Spot Bond  |     | 6.40000   | 99.39004  |           | 6.40000      | 99.28623       |                   |            | 0.00          | 0                | 0.00          |
| IVA519           | On 07/05/2015 | Spot Bond  |     | 6.40000   | 99.14814  |           | 6.40000      | 99.04483       |                   |            | 0.00          | 0                | 0.00          |
| IVA521           | On 21/05/2015 | Spot Bond  |     | 6.50000   | 98.89053  |           | 6.50000      | 98.78615       |                   |            | 0.00          | 0                | 0.00          |
| IVA522           | On 28/05/2015 | Spot Bond  |     | 6.50000   | 98.76877  |           | 6.50000      | 98.66465       |                   |            | 0.00          | 0                | 0.00          |
| IVA523           | On 04/06/2015 | Spot Bond  |     | 6.50000   | 0.00000   |           | 6.50000      | 98.54345       |                   |            | 0.00          | 0                | 0.00          |
| IVA524           | On 11/06/2015 | Spot Bond  |     | 6.50000   | 98.52616  |           | 6.50000      | 98.42254       |                   |            | 0.00          | 0                | 0.00          |
| IVC002           | On 12/02/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IVC005           | On 27/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.36235      |                   |            | 0.00          | 0                | 0.00          |
| IVC005/JIBAR     | On 25/11/2020 | Spot Bond  |     | 10.00000  | 107.50800 |           | 10.00000     | 107.48000      |                   |            | 0.00          | 0                | 0.00          |
| IVC006           | On 28/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.23197      |                   |            | 0.00          | 0                | 0.00          |
| IVC007           | On 04/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.44653      |                   |            | 0.00          | 0                | 0.00          |
| IVC014           | On 20/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.50936      |                   |            | 0.00          | 0                | 0.00          |
| IVC015           | On 22/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.51648      |                   |            | 0.00          | 0                | 0.00          |
| IVC016           | On 31/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.33423      |                   |            | 0.00          | 0                | 0.00          |
| IVC017           | On 12/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.37560      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IVC018           | On 12/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.38446      |                   |            | 0.00          | 0                | 0.00             |
| IVC019           | On 12/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40217      |                   |            | 0.00          | 0                | 0.00             |
| IVC020           | On 12/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32246      |                   |            | 0.00          | 0                | 0.00             |
| IVC021           | On 19/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23560      |                   |            | 0.00          | 0                | 0.00             |
| IVC022           | On 29/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.01439      |                   |            | 0.00          | 0                | 0.00             |
| IVC023           | On 19/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.98027       |                   |            | 0.00          | 0                | 0.00             |
| IVC024           | On 15/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61607      |                   |            | 0.00          | 0                | 0.00             |
| IVC025           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.38666      |                   |            | 0.00          | 0                | 0.00             |
| IVC026           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.38287      |                   |            | 0.00          | 2,000,000,000    | 1,000,000,000.00 |
| IVC027           | On 03/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.56648      |                   |            | 0.00          | 0                | 0.00             |
| IVC028           | On 09/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28292      |                   |            | 0.00          | 0                | 0.00             |
| IVC029           | On 24/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.04275      |                   |            | 0.00          | 0                | 0.00             |
| IVC030           | On 29/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91009      |                   |            | 0.00          | 0                | 0.00             |
| IVC032           | On 19/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.98181       |                   |            | 0.00          | 0                | 0.00             |
| IVC033           | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.66079      |                   |            | 0.00          | 0                | 0.00             |
| IVC034           | On 30/06/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.70340      |                   |            | 0.00          | 0                | 0.00             |
| IVC035           | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.70339      |                   |            | 0.00          | 0                | 0.00             |
| IVC036           | On 16/07/2019 | Spot Bond  | 9.02000   | 102.51829 |           | 9.02000      | 102.49331      |                   |            | 0.00          | 0                | 0.00             |
| IVC037           | On 16/07/2019 | Spot Bond  | 100.00000 | 13.38532  |           | 100.00000    | 13.35537       |                   |            | 0.00          | 0                | 0.00             |
| IVC038           | On 16/07/2019 | Spot Bond  | 100.00000 | 11.48873  |           | 100.00000    | 11.46029       |                   |            | 0.00          | 0                | 0.00             |
| IVC039           | On 17/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14076      |                   |            | 0.00          | 0                | 0.00             |
| IVC040           | On 24/07/2021 | Spot Bond  | 9.13000   | 102.41579 |           | 9.13000      | 102.39053      |                   |            | 0.00          | 0                | 0.00             |
| IVC041           | On 29/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.03376      |                   |            | 0.00          | 0                | 0.00             |
| IVC042           | On 14/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61654      |                   |            | 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 |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC043           | On 15/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.03561      |                   |            | 0.00          | 0                | 0.00          |
| IVC044           | On 16/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.16060      |                   |            | 0.00          | 0                | 0.00          |
| IVC045           | On 24/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.00107      |                   |            | 0.00          | 0                | 0.00          |
| IVC046           | On 24/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.11666      |                   |            | 0.00          | 0                | 0.00          |
| IVC047           | On 27/10/2015 | Spot Bond  |     | 7.18000   | 103.10260 |           | 7.18000      | 103.08262      |                   |            | 0.00          | 0                | 0.00          |
| IVC048           | On 06/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.89533      |                   |            | 0.00          | 0                | 0.00          |
| IVC049           | On 21/11/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.51070      |                   |            | 0.00          | 0                | 0.00          |
| IVC050           | On 03/12/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.32851      |                   |            | 0.00          | 0                | 0.00          |
| IVC051           | On 03/02/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95232      |                   |            | 0.00          | 0                | 0.00          |
| IVC052           | On 10/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.73784      |                   |            | 0.00          | 0                | 0.00          |
| IVC053           | On 11/02/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78382      |                   |            | 0.00          | 0                | 0.00          |
| IVC054           | On 03/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.30651      |                   |            | 0.00          | 0                | 0.00          |
| JAS01            | On 31/01/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.20970      |                   |            | 0.00          | 0                | 0.00          |
| JDG01            | On 30/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.02917      |                   |            | 0.00          | 0                | 0.00          |
| JDG03            | On 15/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.12510      |                   |            | 0.00          | 0                | 0.00          |
| JDG03U           | On 21/02/2016 | Spot Bond  |     | 100.00000 | 54.64882  |           | 100.00000    | 54.51197       |                   |            | 0.00          | 0                | 0.00          |
| JDG04            | On 15/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.74205      |                   |            | 0.00          | 0                | 0.00          |
| JDG12U           | On 18/03/2015 | Spot Bond  |     | 100.00000 | 99.72678  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| KAP001           | On 13/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.02379      |                   |            | 0.00          | 0                | 0.00          |
| KAP002           | On 13/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.02772      |                   |            | 0.00          | 0                | 0.00          |
| KAP003           | On 06/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.26518      |                   |            | 0.00          | 0                | 0.00          |
| KCF03U           | On 30/10/2015 | Spot Bond  |     | 100.00000 | 57.67071  |           | 100.00000    | 57.52790       |                   |            | 0.00          | 0                | 0.00          |
| KSB007           | On 31/08/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.36928      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| KSB008           | On 01/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13905      |                   |            | 0.00          | 6,120,000,000    | 3,060,000,000.00 |
| KW01             | On 31/10/2027 | Spot Bond  | 8.38000   | 144.56783 |           | 8.38000      | 144.53505      |                   |            | 0.00          | 0                | 0.00             |
| LBK02            | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.85994       |                   |            | 0.00          | 0                | 0.00             |
| LBK03            | On 01/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.70006      |                   |            | 0.00          | 0                | 0.00             |
| LBK05            | On 28/02/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94119       |                   |            | 0.00          | 0                | 0.00             |
| LBK06            | On 06/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.38939      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| LBK07            | On 16/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.92448       |                   |            | 0.00          | 0                | 0.00             |
| LBK08            | On 30/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.71616      |                   |            | 0.00          | 0                | 0.00             |
| LBK11            | On 28/11/2019 | Spot Bond  | 10.08000  | 101.23456 |           | 10.08000     | 101.20707      |                   |            | 0.00          | 0                | 0.00             |
| LBK12U           | On 25/02/2020 | Spot Bond  | 9.71000   | 100.57790 |           | 9.71000      | 100.55156      |                   |            | 0.00          | 0                | 0.00             |
| LEW01            | On 31/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.93455      |                   |            | 0.00          | 0                | 0.00             |
| LGL02            | On 13/08/2017 | Spot Bond  | 8.78000   | 98.34660  |           | 8.78000      | 98.32325       |                   |            | 0.00          | 0                | 3,430,000,000.00 |
| LGL03            | On 03/04/2018 | Spot Bond  | 8.85000   | 76.84636  |           | 8.85000      | 100.30937      |                   |            | 0.00          | 0                | 0.00             |
| LGL04            | On 14/08/2020 | Spot Bond  | 9.75000   | 98.40464  |           | 9.75000      | 98.37876       |                   |            | 0.00          | 0                | 660,000,000.00   |
| LGL05            | On 12/12/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14159      |                   |            | 0.00          | 0                | 0.00             |
| LHL01            | On 13/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.06745      |                   |            | 0.00          | 0                | 0.00             |
| LHL02            | On 13/12/2015 | Spot Bond  | 9.70000   | 103.48486 |           | 9.70000      | 103.45793      |                   |            | 0.00          | 0                | 1,040,000,000.00 |
| LHL03            | On 13/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.08080      |                   |            | 0.00          | 0                | 0.00             |
| LOM01            | On 25/11/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62626      |                   |            | 0.00          | 0                | 0.00             |
| LRFA1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55839      |                   |            | 0.00          | 0                | 0.00             |
| LRFB1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57799      |                   |            | 0.00          | 0                | 0.00             |
| LRFC1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61950      |                   |            | 0.00          | 0                | 0.00             |
| MAQ060           | On 09/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.20632      |                   |            | 0.00          | 0                | 0.00             |
| MAQ062           | On 13/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62488      |                   |            | 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  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| MAQ065           | On 14/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.03775      |                   |            | 0.00          | 0                | 0.00           |
| MAQ066           | On 24/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.35563       |                   |            | 0.00          | 0                | 0.00           |
| MAQ067           | On 11/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.06151       |                   |            | 0.00          | 0                | 0.00           |
| MAQ068           | On 09/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.55499       |                   |            | 0.00          | 0                | 0.00           |
| MAQ0A1           | On 28/02/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25675      |                   |            | 0.00          | 0                | 0.00           |
| MAQ0A2           | On 31/08/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25883      |                   |            | 0.00          | 0                | 0.00           |
| MAQN01           | On 28/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.12889      |                   |            | 0.00          | 0                | 0.00           |
| MBF028           | On 16/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.24115      |                   |            | 0.00          | 0                | 0.00           |
| MBF029           | On 01/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.64173      |                   |            | 0.00          | 1,000,000,000    | 500,000,000.00 |
| MBF030           | On 01/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.34885      |                   |            | 0.00          | 0                | 0.00           |
| MBF033           | On 28/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.62721      |                   |            | 0.00          | 1,000,000,000    | 500,000,000.00 |
| MBF035           | On 10/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35225      |                   |            | 0.00          | 0                | 0.00           |
| MBF037           | On 11/11/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67111      |                   |            | 0.00          | 0                | 0.00           |
| MBF038           | On 15/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.13564      |                   |            | 0.00          | 0                | 300,000,000.00 |
| MBF039           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.22857      |                   |            | 0.00          | 0                | 0.00           |
| MBF040           | On 06/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.74794      |                   |            | 0.00          | 0                | 0.00           |
| MBF041           | On 07/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71785      |                   |            | 0.00          | 0                | 0.00           |
| MBF042           | On 07/08/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.73395      |                   |            | 0.00          | 0                | 0.00           |
| MBF043           | On 08/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.17013      |                   |            | 0.00          | 0                | 0.00           |
| MBP24U           | On 22/03/2016 | Spot Bond  |     | 100.00000 | 40.65646  |           | 100.00000    | 40.55579       |                   |            | 0.00          | 0                | 0.00           |
| MBP25U           | On 22/03/2015 | Spot Bond  |     | 100.00000 | 99.18478  |           | 100.00000    | 98.91599       |                   |            | 0.00          | 0                | 0.00           |
| MBP29U           | On 23/09/2017 | Spot Bond  |     | 100.00000 | 23.18356  |           | 100.00000    | 23.12615       |                   |            | 0.00          | 0                | 0.00           |
| MBP30U           | On 24/10/2017 | Spot Bond  |     | 100.00000 | 17.31884  |           | 100.00000    | 17.27595       |                   |            | 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    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MBP31U           | On 24/10/2017 | Spot Bond  | 100.00000 |       | 17.41289  |           | 100.00000    | 17.36977       |                   |            | 0.00          | 0                | 0.00             |
| MBP32U           | On 10/11/2017 | Spot Bond  | 100.00000 |       | 16.71142  |           | 100.00000    | 16.66957       |                   |            | 0.00          | 0                | 0.00             |
| MBP33U           | On 17/02/2017 | Spot Bond  | 100.00000 |       | 22.60977  |           | 100.00000    | 22.55316       |                   |            | 0.00          | 0                | 0.00             |
| MBSA01           | On 16/04/2019 | Spot Bond  | 8.68000   |       | 105.00738 |           | 8.68000      | 104.98286      |                   |            | 0.00          | 0                | 560,000,000.00   |
| MBSA02           | On 15/04/2019 | Spot Bond  | 8.70000   |       | 104.47073 |           | 8.70000      | 104.44629      |                   |            | 0.00          | 0                | 0.00             |
| MBSA03           | On 09/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.87829      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA3           | On 05/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 103.38909      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA4           | On 05/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.51298      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA6           | On 05/07/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.57881      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB3           | On 05/10/2016 | Spot Bond  | 7.93500   |       | 104.82275 |           | 7.93500      | 104.80035      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB4           | On 05/01/2019 | Spot Bond  | 8.67000   |       | 103.98926 |           | 8.67000      | 103.96488      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB5           | On 05/01/2022 | Spot Bond  | 9.38500   |       | 105.08065 |           | 9.38500      | 105.05403      |                   |            | 0.00          | 0                | 0.00             |
| MFS1A1           | On 20/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.96397       |                   |            | 0.00          | 0                | 0.00             |
| MFS1A2           | On 20/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.96260       |                   |            | 0.00          | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  | 9.43000   |       | 102.95226 |           | 9.43000      | 102.92561      |                   |            | 0.00          | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  | 7.35000   |       | 100.60347 |           | 7.35000      | 100.58392      |                   |            | 0.00          | 0                | 2,470,000,000.00 |
| MIIL01           | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.40741      |                   |            | 0.00          | 0                | 0.00             |
| MIIL02           | On 31/05/2017 | Spot Bond  | 8.86000   |       | 102.46076 |           | 8.86000      | 102.43635      |                   |            | 0.00          | 0                | 0.00             |
| MMIG01           | On 17/03/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.01894      |                   |            | 0.00          | 0                | 0.00             |
| MMIG02           | On 17/03/2026 | Spot Bond  | 9.26000   |       | 105.53341 |           | 9.26000      | 103.66859      |                   |            | 0.00          | 0                | 400,000,000.00   |
| MMIG03           | On 01/06/2025 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.37065      |                   |            | 0.00          | 0                | 0.00             |
| MMS01U           | On 10/12/2016 | Spot Bond  | 100.00000 |       | 21.43435  |           | 100.00000    | 21.38242       |                   |            | 0.00          | 0                | 0.00             |
| MQB01            | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.49909      |                   |            | 0.00          | 0                | 0.00             |
| MQB02            | On 31/05/2017 | Spot Bond  | 8.56000   |       | 102.37188 |           | 8.56000      | 102.34830      |                   |            | 0.00          | 0                | 370,000,000.00   |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MTN03            | On 13/07/2015 | Spot Bond  |     | 7.30000   | 102.30649 |           | 7.30000      | 102.28650      |                   |            | 0.00          | 0                | 0.00             |
| MTN04            | On 13/07/2017 | Spot Bond  |     | 8.55000   | 105.05746 |           | 8.55000      | 105.03317      |                   |            | 0.00          | 0                | 1,040,000,000.00 |
| N4A211           | On 14/08/2020 | Spot Bond  |     | 100.89771 | 6.93951   |           | 100.89771    | 6.92199        |                   |            | 0.00          | 0                | 0.00             |
| N4A302           | On 14/08/2020 | Spot Bond  |     | 100.61875 | 7.02958   |           | 100.61875    | 7.01188        |                   |            | 0.00          | 0                | 0.00             |
| N4A305           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| N4A308           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| N4A311           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| N4A405           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| N4A408           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| N4A411           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| N4A502           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.22517       |                   |            | 0.00          | 0                | 0.00             |
| N4B508           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.66532      |                   |            | 0.00          | 0                | 0.00             |
| N4C508           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.72218      |                   |            | 0.00          | 0                | 0.00             |
| N4D68U           | On 14/08/2020 | Spot Bond  |     | 100.00000 | 1.00190   |           | 100.00000    | 0.99939        |                   |            | 0.00          | 0                | 0.00             |
| N4E68U           | On 14/08/2020 | Spot Bond  |     | 100.00000 | 1.00190   |           | 100.00000    | 0.99939        |                   |            | 0.00          | 0                | 0.00             |
| NAM01            | On 19/11/2022 | Spot Bond  |     | 8.84000   | 99.53683  |           | 8.84000      | 99.51305       |                   |            | 0.00          | 0                | 0.00             |
| NBK10A           | On 25/07/2016 | Spot Bond  |     | 7.66500   | 100.04477 |           | 7.66500      | 100.02398      |                   |            | 0.00          | 0                | 0.00             |
| NBK11A           | On 28/11/2020 | Spot Bond  |     | 8.95000   | 102.58037 |           | 8.95000      | 102.55556      |                   |            | 0.00          | 0                | 95,000,000.00    |
| NBK12A           | On 19/03/2021 | Spot Bond  |     | 8.71000   | 103.08022 |           | 8.71000      | 103.05595      |                   |            | 0.00          | 0                | 0.00             |
| NBK13A           | On 19/03/2024 | Spot Bond  |     | 9.17500   | 103.35099 |           | 9.17500      | 103.32538      |                   |            | 0.00          | 0                | 0.00             |
| NBK13B           | On 21/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.45714      |                   |            | 0.00          | 0                | 0.00             |
| NBK14A           | On 26/06/2021 | Spot Bond  |     | 9.07000   | 103.14138 |           | 9.07000      | 103.12778      |                   |            | 0.00          | 0                | 0.00             |
| NBK14B           | On 27/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.48356      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NBK15A           | On 11/02/2022 | Spot Bond  | 9.31000   | 98.25377  |           | 9.31000      | 98.20904       |                   |            | 0.00          | 0                | 0.00             |
| NBK15B           | On 27/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.56741      |                   |            | 0.00          | 0                | 0.00             |
| NBK16A           | On 12/02/2025 | Spot Bond  | 9.98000   | 97.54655  |           | 9.98000      | 97.52031       |                   |            | 0.00          | 0                | 0.00             |
| NBK16B           | On 25/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.16556      |                   |            | 0.00          | 0                | 0.00             |
| NBK17B           | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48082      |                   |            | 0.00          | 0                | 0.00             |
| NBK18B           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.82625       |                   |            | 0.00          | 0                | 0.00             |
| NBK19B           | On 26/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.37329      |                   |            | 0.00          | 0                | 0.00             |
| NBK20B           | On 25/06/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.60509      |                   |            | 0.00          | 0                | 0.00             |
| NBK21B           | On 10/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.70336      |                   |            | 0.00          | 0                | 0.00             |
| NBK22B           | On 12/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.69266      |                   |            | 0.00          | 0                | 0.00             |
| NBK23B           | On 12/02/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.71107      |                   |            | 0.00          | 0                | 0.00             |
| NBK24B           | On 11/02/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.70340      |                   |            | 0.00          | 0                | 0.00             |
| NBK25B           | On 12/02/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76149      |                   |            | 0.00          | 0                | 0.00             |
| NBK2A            | On 15/09/2015 | Spot Bond  | 7.17000   | 101.67972 |           | 7.17000      | 101.66043      |                   |            | 0.00          | 0                | 770,000,000.00   |
| NBK2B            | On 15/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.69445      |                   |            | 0.00          | 0                | 0.00             |
| NBK3A            | On 09/09/2019 | Spot Bond  | 8.70000   | 110.09740 |           | 8.70000      | 110.07193      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| NBK4             | On 28/10/2024 | Spot Bond  | 10.55500  | 38.12149  |           | 10.55500     | 38.11101       |                   |            | 0.00          | 0                | 0.00             |
| NBK6A            | On 19/04/2015 | Spot Bond  | 7.10000   | 104.21159 |           | 7.10000      | 104.19144      |                   |            | 0.00          | 0                | 1,519,200,000.00 |
| NBK6B            | On 19/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.30420      |                   |            | 0.00          | 0                | 0.00             |
| NBK7B            | On 19/04/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32214      |                   |            | 0.00          | 0                | 0.00             |
| NBK9A            | On 23/03/2016 | Spot Bond  | 7.60000   | 101.58077 |           | 7.60000      | 101.55984      |                   |            | 0.00          | 0                | 1,880,000,000.00 |
| NBK9B            | On 23/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90622       |                   |            | 0.00          | 0                | 0.00             |
| NCLN54           | On 31/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.84624      |                   |            | 0.00          | 0                | 0.00             |
| NCLN55           | On 07/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.57478      |                   |            | 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    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NCLN56           | On 15/04/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.39408      |                   |            | 0.00          | 0                | 0.00             |
| NCLN58           | On 01/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.35148      |                   |            | 0.00          | 0                | 0.00             |
| NCLN61           | On 30/11/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 95.25093       |                   |            | 0.00          | 0                | 0.00             |
| NCLN62           | On 02/12/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.33356      |                   |            | 0.00          | 0                | 0.00             |
| NCLN63           | On 08/12/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| NCLN64           | On 25/01/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.09094      |                   |            | 0.00          | 0                | 0.00             |
| NCLN66           | On 29/01/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.03389      |                   |            | 0.00          | 0                | 0.00             |
| NCLN69           | On 27/05/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 91.66893       |                   |            | 0.00          | 0                | 0.00             |
| NCLN73           | On 03/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.45746      |                   |            | 0.00          | 0                | 0.00             |
| NCLN74           | On 15/08/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.66320      |                   |            | 0.00          | 0                | 0.00             |
| NCLN75           | On 20/09/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.96079       |                   |            | 0.00          | 0                | 0.00             |
| NCLN76           | On 20/09/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.96300       |                   |            | 0.00          | 0                | 0.00             |
| NCLN77           | On 09/10/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.17434      |                   |            | 0.00          | 0                | 0.00             |
| NCLN78           | On 20/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.96432       |                   |            | 0.00          | 0                | 0.00             |
| NCLN79           | On 20/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.96145       |                   |            | 0.00          | 0                | 0.00             |
| NCLN80           | On 20/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.96147       |                   |            | 0.00          | 0                | 0.00             |
| NCLN81           | On 31/01/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.94351      |                   |            | 0.00          | 0                | 500,000,000.00   |
| NCLN82           | On 20/03/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.95559       |                   |            | 0.00          | 0                | 0.00             |
| NCLN83           | On 20/03/2024 | Spot Bond  | 9.72500 |       | 105.53288 |           | 9.72500      | 105.46872      |                   |            | 0.00          | 0                | 0.00             |
| NCLN84           | On 20/03/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.95587       |                   |            | 0.00          | 0                | 0.00             |
| NCLN85           | On 20/03/2024 | Spot Bond  | 9.76000 |       | 104.30995 |           | 9.76000      | 104.39962      |                   |            | 0.00          | 0                | 0.00             |
| NCLN87           | On 20/03/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.95559       |                   |            | 0.00          | 0                | 0.00             |
| NCLN88           | On 20/12/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.96008       |                   |            | 0.00          | 0                | 1,000,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| NCLN89           | On 20/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.96008       |                   |            | 0.00          | 0                | 0.00           |
| NCLN90           | On 20/09/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.95515       |                   |            | 0.00          | 0                | 0.00           |
| NCLN91           | On 20/09/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.95461       |                   |            | 0.00          | 0                | 0.00           |
| NCLN92           | On 02/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.30973      |                   |            | 0.00          | 0                | 0.00           |
| NED11            | On 17/09/2015 | Spot Bond  | 7.89000  |       | 101.28524 |           | 7.89000      | 101.26419      |                   |            | 0.00          | 0                | 0.00           |
| NED13            | On 25/07/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.24335      |                   |            | 0.00          | 0                | 0.00           |
| NED14            | On 29/11/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 98.31479       |                   |            | 0.00          | 0                | 600,000,000.00 |
| NED15            | On 08/04/2024 | Spot Bond  | 9.88000  |       | 106.71602 |           | 9.88000      | 108.22330      |                   |            | 0.00          | 0                | 0.00           |
| NED16            | On 08/04/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 103.41959      |                   |            | 0.00          | 0                | 800,000,000.00 |
| NED17            | On 14/10/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.52310      |                   |            | 0.00          | 0                | 0.00           |
| NED18            | On 16/01/2025 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.49831      |                   |            | 0.00          | 0                | 0.00           |
| NED9             | On 06/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.29480      |                   |            | 0.00          | 0                | 0.00           |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 9.44500  |       | 121.96258 |           | 9.44500      | 121.93150      |                   |            | 0.00          | 0                | 0.00           |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| NHM001           | On 04/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.59622      |                   |            | 0.00          | 0                | 0.00           |
| NHM001/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000 |       | 107.50800 |           | 10.00000     | 107.48000      |                   |            | 0.00          | 0                | 0.00           |
| NILB10           | On 08/12/2016 | Spot Bond  | 2.24000  |       | 169.30974 |           | 2.24000      | 169.30921      |                   |            | 0.00          | 0                | 0.00           |
| NILB11           | On 31/01/2025 | Spot Bond  | 2.59000  |       | 95.79135  |           | 2.59000      | 138.33750      |                   |            | 0.00          | 0                | 0.00           |
| NILB12           | On 07/12/2033 | Spot Bond  | 3.45000  |       | 184.78846 |           | 3.45000      | 184.77943      |                   |            | 0.00          | 0                | 0.00           |
| NMP20N           | On 24/07/2020 | Spot Bond  | 8.48000  |       | 105.05545 |           | 8.48000      | 105.03135      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 9.11000  |       | 106.14991 |           | 9.11000      | 106.12305      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A11           | On 22/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.46986      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.49453      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A16           | On 22/05/2048 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.44498      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1A17           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.46057    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A18           | On 22/05/2049 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.45124    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 9.31000   | 106.13713 | 9.31000   | 107.59474    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.46064    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B15           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.46991    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B16           | On 22/05/2049 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.46369    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 9.51000   | 106.12454 | 9.51000   | 106.09653    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1C14           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.48244    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1C15           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.47613    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1C16           | On 22/05/2049 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.47925    |                |                   |            | 0.00          | 0                | 0.00             |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.59396    |                |                   |            | 0.00          | 0                | 0.00             |
| NQF1D6           | On 22/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.55621    |                |                   |            | 0.00          | 0                | 0.00             |
| NQF1D7           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.48857    |                |                   |            | 0.00          | 0                | 0.00             |
| NRA018           | On 30/11/2018 | Spot Bond  | 8.42500   | 115.58546 | 8.42500   | 115.55926    |                |                   |            | 0.00          | 0                | 500,000,000.00   |
| NRA022           | On 31/10/2022 | Spot Bond  | 9.16000   | 121.35905 | 9.16000   | 121.32902    |                |                   |            | 0.00          | 0                | 600,000,000.00   |
| NRA023           | On 31/05/2023 | Spot Bond  | 2.13500   | 173.24955 | 2.13500   | 173.24951    |                |                   |            | 0.00          | 0                | 8,400,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  | 9.93000   | 120.80318 | 9.93000   | 120.77103    |                |                   |            | 0.00          | 0                | 3,020,000,000.00 |
| NTC12            | On 25/08/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.46408    |                |                   |            | 0.00          | 0                | 0.00             |
| NTC15            | On 26/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.29495    |                |                   |            | 0.00          | 8,000,000,000    | 8,000,000,000.00 |
| NTC16            | On 22/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.92782     |                |                   |            | 0.00          | 0                | 0.00             |
| NTC17            | On 27/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.20866    |                |                   |            | 0.00          | 0                | 0.00             |
| NTC18            | On 27/02/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.40061    |                |                   |            | 0.00          | 0                | 0.00             |
| NYT101           | On 28/05/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.46151    |                |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|----------------|
| NYT102           | On 28/05/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47470      |                   |                       | 0.00          | 0                | 0.00           |
| NYT13U           | On 28/05/2020 | Spot Bond  | 100.00000 | 16.68398  |           | 100.00000    | 16.64220       |                   |                       | 0.00          | 0                | 0.00           |
| OCT1A1           | On 18/10/2015 | Spot Bond  | 100.00000 | 62.79865  |           | 100.00000    | 62.64315       |                   |                       | 0.00          | 0                | 0.00           |
| OML01            | On 27/10/2015 | Spot Bond  | 7.19000   | 104.50108 |           | 7.19000      | 104.48081      |                   | 45,013,122,263,000.00 | 6,260,517,700 | 7,060,517,700.00 |                |
| OML02            | On 21/11/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.39874      |                   |                       | 0.00          | 0                | 0.00           |
| OML03            | On 27/11/2024 | Spot Bond  | 9.63000   | 100.50885 |           | 9.63000      | 101.42228      |                   |                       | 0.00          | 0                | 0.00           |
| OML04            | On 19/03/2025 | Spot Bond  | 100.00000 | 0.01662   |           | 100.00000    | 100.00000      |                   |                       | 0.00          | 0                | 0.00           |
| OML05            | On 19/03/2025 | Spot Bond  | 8.00000   | 100.00000 |           | 8.00000      | 8.00000        |                   |                       | 0.00          | 0                | 0.00           |
| OML06            | On 19/03/2027 | Spot Bond  | 8.00000   | 100.00000 |           | 8.00000      | 8.00000        |                   |                       | 0.00          | 0                | 0.00           |
| OML07            | On 19/03/2030 | Spot Bond  | 8.00000   | 100.00000 |           | 8.00000      | 8.00000        |                   |                       | 0.00          | 0                | 0.00           |
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 | 36.86609  |           | 100.00000    | 36.77378       |                   |                       | 0.00          | 0                | 0.00           |
| PBET01           | On 13/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.98000       |                   |                       | 0.00          | 0                | 0.00           |
| PMM10            | On 14/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61168      |                   |                       | 0.00          | 0                | 0.00           |
| PMM12/JIBAR      | On 25/11/2020 | Spot Bond  | 10.00000  | 107.50800 |           | 10.00000     | 107.48000      |                   |                       | 0.00          | 0                | 0.00           |
| PMM15            | On 04/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.64439      |                   |                       | 0.00          | 0                | 0.00           |
| PMM16            | On 02/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.31671      |                   |                       | 0.00          | 0                | 0.00           |
| PMM17            | On 06/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.24008      |                   |                       | 0.00          | 0                | 0.00           |
| PPC001           | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90963       |                   |                       | 0.00          | 1,400,000,000    | 700,000,000.00 |
| PPC002           | On 31/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.76393      |                   |                       | 0.00          | 0                | 0.00           |
| PPC003           | On 31/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11229      |                   |                       | 0.00          | 0                | 0.00           |
| PPC004           | On 30/06/2021 | Spot Bond  | 9.36000   | 103.72641 |           | 9.36000      | 104.40615      |                   |                       | 0.00          | 0                | 0.00           |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.98809      |                   |                       | 0.00          | 0                | 0.00           |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.01523      |                   |                       | 0.00          | 0                | 0.00           |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.02744      |                   |                       | 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 |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| PRE1B1           |        | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.05458      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1C1           |        | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.17118      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1D1           |        | On 27/01/2028 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.19828      |                   |                          | 0.00           | 0                 | 0.00          |
| PTH01            |        | On 30/04/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.06366      |                   |                          | 0.00           | 0                 | 0.00          |
| R010P            |        | On 21/12/2025 | Spot Bond | 7.80000 | 43.90276  |           | 7.80000      | 43.89353       |                   |                          | 0.00           | 0                 | 0.00          |
| R158             |        | On 15/09/2015 | Spot Bond | 6.20000 | 103.58292 |           | 6.20000      | 103.56585      |                   | 299,026,000,000,000.00   | 48,230,000,000 | 41,831,166,800.00 |               |
| R158P            |        | On 15/09/2015 | Spot Bond | 6.39000 | 96.94504  |           | 6.39000      | 96.92859       |                   |                          | 0.00           | 0                 | 0.00          |
| R159             |        | On 15/09/2016 | Spot Bond | 6.49000 | 109.94407 |           | 6.49000      | 109.92499      |                   | 819,368,573,342,000.00   | 26,250,935,800 | 28,157,962,500.00 |               |
| R159P            |        | On 15/09/2016 | Spot Bond | 6.32000 | 91.15064  |           | 6.32000      | 91.13523       |                   |                          | 0.00           | 0                 | 0.00          |
| R186             |        | On 21/12/2026 | Spot Bond | 7.93000 | 121.93382 |           | 7.98000      | 121.48174      |                   | 9,410,996,065,952,000.00 | 86,758,646,400 | 13,277,415,900.00 |               |
| R187P            |        | On 21/12/2026 | Spot Bond | 7.72000 | 41.03868  |           | 7.72000      | 41.03014       |                   |                          | 0.00           | 0                 | 0.00          |
| R188P            |        | On 21/12/2027 | Spot Bond | 7.64000 | 38.42072  |           | 7.64000      | 38.41281       |                   |                          | 0.00           | 0                 | 0.00          |
| R197             |        | On 07/12/2023 | Spot Bond | 1.73000 | 285.44602 |           | 1.73000      | 285.44907      |                   | 13,230,992,252,000.00    | 7,647,972,400  | 17,776,245,900.00 |               |
| R202             |        | On 07/12/2033 | Spot Bond | 1.72000 | 235.51687 |           | 1.70000      | 236.19645      |                   | 102,583,060,596,000.00   | 59,641,314,300 | 80,545,748,900.00 |               |
| R2023            |        | On 28/02/2023 | Spot Bond | 7.72500 | 100.53982 |           | 7.77500      | 100.22637      |                   | 1,122,722,143,455,000.00 | 45,336,199,800 | 77,967,072,300.00 |               |
| R203             |        | On 15/09/2017 | Spot Bond | 6.95000 | 103.01333 |           | 7.00000      | 102.87960      |                   | 2,975,867,184,465,000.00 | 28,182,328,700 | 45,793,967,400.00 |               |
| R2030            |        | On 31/01/2030 | Spot Bond | 8.35000 | 98.07329  |           | 8.35000      | 98.05113       |                   | 908,493,012,640,000.00   | 08,801,558,400 | 41,301,748,400.00 |               |
| R2032            |        | On 31/03/2032 | Spot Bond | 8.48000 | 101.79459 |           | 8.48000      | 101.77136      |                   | 609,297,750,304,000.00   | 71,851,149,800 | 26,572,208,500.00 |               |
| R2037            |        | On 31/01/2037 | Spot Bond | 8.55500 | 100.54655 |           | 8.55500      | 100.52329      |                   | 519,990,179,389,000.00   | 60,782,019,800 | 08,773,300,000.00 |               |
| R204             |        | On 21/12/2018 | Spot Bond | 7.20000 | 104.51014 |           | 7.25000      | 104.32509      |                   | 2,463,611,214,240,000.00 | 42,168,224,200 | 66,103,709,900.00 |               |
| R2044            |        | On 31/01/2044 | Spot Bond | 8.58500 | 102.87064 |           | 8.58500      | 102.84676      |                   | 382,789,312,392,000.00   | 44,588,155,200 | 59,307,647,300.00 |               |
| R2048            |        | On 28/02/2048 | Spot Bond | 8.57000 | 102.41137 |           | 8.57000      | 102.38803      |                   | 2,714,148,467,088,000.00 | 16,703,438,400 | 26,153,636,300.00 |               |
| R207             |        | On 15/01/2020 | Spot Bond | 7.38000 | 100.72699 |           | 7.43000      | 100.50756      |                   | 4,144,006,463,580,000.00 | 61,518,491,000 | 18,974,522,300.00 |               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest      |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|--------------------|
| R208             | On 31/03/2021 | Spot Bond  | 7.51000   | 99.51527  |           | 7.56000      | 99.26164       |                   |            | 1,815,319,118,054,000.00 | 41,720,255,400   | 65,733,095,400.00  |
| R209             | On 31/03/2036 | Spot Bond  | 8.46000   | 81.36438  |           | 8.51000      | 80.94108       |                   |            | 2,167,326,621,108,000.00 | 56,185,179,800   | 102,535,407,700.00 |
| R210             | On 31/03/2028 | Spot Bond  | 1.75000   | 175.12083 |           | 1.75000      | 175.12263      |                   |            | 12,884,420,675,000.00    | 7,362,526,100    | 42,238,869,000.00  |
| R211             | On 31/01/2017 | Spot Bond  | 1.50000   | 130.19272 |           | 1.50000      | 130.19490      |                   |            | 5,782,686,300,000.00     | 3,855,124,200    | 38,971,635,600.00  |
| R212             | On 31/01/2022 | Spot Bond  | 1.67500   | 136.45135 |           | 1.68500      | 136.36761      |                   |            | 54,711,103,545,000.00    | 32,663,345,400   | 78,039,566,300.00  |
| R213             | On 28/02/2031 | Spot Bond  | 8.35000   | 88.57296  |           | 8.40000      | 88.15510       |                   |            | 3,379,735,767,910,000.00 | 04,758,774,600   | 173,862,865,200.00 |
| R214             | On 28/02/2041 | Spot Bond  | 8.53000   | 79.25505  |           | 8.53000      | 79.23706       |                   |            | 3,425,350,200,640,000.00 | 01,565,088,000   | 108,579,674,200.00 |
| R227C            | On 15/03/2015 | Spot Bond  | 6.54000   | 99.92838  |           | 6.54000      | 99.94628       |                   |            | 0.00                     | 0                | 0.00               |
| R228C            | On 15/09/2015 | Spot Bond  | 6.39000   | 96.94504  |           | 6.39000      | 96.92859       |                   |            | 0.00                     | 0                | 0.00               |
| R229C            | On 15/03/2016 | Spot Bond  | 6.31000   | 94.04002  |           | 6.31000      | 94.02414       |                   |            | 0.00                     | 0                | 0.00               |
| R230C            | On 15/09/2016 | Spot Bond  | 6.32000   | 91.15064  |           | 6.32000      | 91.13523       |                   |            | 0.00                     | 0                | 0.00               |
| R327C            | On 21/06/2015 | Spot Bond  | 6.46000   | 98.36355  |           | 6.46000      | 98.34643       |                   |            | 0.00                     | 0                | 0.00               |
| R328C            | On 21/12/2015 | Spot Bond  | 6.33000   | 95.38462  |           | 6.33000      | 95.36829       |                   |            | 0.00                     | 0                | 0.00               |
| R329C            | On 21/06/2016 | Spot Bond  | 6.31000   | 92.48087  |           | 6.31000      | 92.46509       |                   |            | 0.00                     | 0                | 0.00               |
| R330C            | On 21/12/2016 | Spot Bond  | 6.37000   | 89.56072  |           | 6.37000      | 89.54529       |                   |            | 0.00                     | 0                | 0.00               |
| R331C            | On 21/06/2017 | Spot Bond  | 6.97500   | 85.65625  |           | 6.97500      | 85.64012       |                   |            | 0.00                     | 0                | 0.00               |
| R332C            | On 21/12/2017 | Spot Bond  | 7.02500   | 82.65944  |           | 7.02500      | 82.64377       |                   |            | 0.00                     | 0                | 0.00               |
| R333C            | On 21/06/2018 | Spot Bond  | 7.25500   | 79.27884  |           | 7.25500      | 79.26332       |                   |            | 0.00                     | 0                | 0.00               |
| R334C            | On 21/12/2018 | Spot Bond  | 7.23500   | 76.55918  |           | 7.23500      | 76.54424       |                   |            | 0.00                     | 0                | 0.00               |
| R335C            | On 21/06/2019 | Spot Bond  | 7.21500   | 73.94710  |           | 7.21500      | 73.93270       |                   |            | 0.00                     | 0                | 0.00               |
| R336C            | On 21/12/2019 | Spot Bond  | 7.20500   | 71.40513  |           | 7.20500      | 71.39125       |                   |            | 0.00                     | 0                | 0.00               |
| R337C            | On 21/06/2020 | Spot Bond  | 7.39000   | 68.27838  |           | 7.39000      | 68.26477       |                   |            | 0.00                     | 0                | 0.00               |
| R338C            | On 21/12/2020 | Spot Bond  | 7.37000   | 65.91856  |           | 7.37000      | 65.90546       |                   |            | 0.00                     | 0                | 0.00               |
| R339C            | On 21/06/2021 | Spot Bond  | 7.48000   | 63.15520  |           | 7.48000      | 63.14246       |                   |            | 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 |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R340C            |        | On 21/12/2021 | Spot Bond | 7.45000   | 60.99745  |           | 7.45000      | 60.98520       |                   |            | 0.00          | 0                | 0.00          |
| R341C            |        | On 21/06/2022 | Spot Bond | 7.42000   | 58.93049  |           | 7.42000      | 58.91869       |                   |            | 0.00          | 0                | 0.00          |
| R342C            |        | On 21/12/2022 | Spot Bond | 7.39000   | 56.95005  |           | 7.39000      | 56.93870       |                   |            | 0.00          | 0                | 0.00          |
| R343C            |        | On 21/06/2023 | Spot Bond | 7.35000   | 55.09598  |           | 7.35000      | 55.08506       |                   |            | 0.00          | 0                | 0.00          |
| R344C            |        | On 21/12/2023 | Spot Bond | 7.31000   | 53.32287  |           | 7.31000      | 53.31236       |                   |            | 0.00          | 0                | 0.00          |
| R345C            |        | On 21/06/2024 | Spot Bond | 7.92000   | 48.71873  |           | 7.92000      | 48.70834       |                   |            | 0.00          | 0                | 0.00          |
| R346C            |        | On 21/12/2024 | Spot Bond | 7.88000   | 47.03926  |           | 7.88000      | 47.02927       |                   |            | 0.00          | 0                | 0.00          |
| R347C            |        | On 21/06/2025 | Spot Bond | 7.84000   | 45.43520  |           | 7.84000      | 45.42560       |                   |            | 0.00          | 0                | 0.00          |
| R348C            |        | On 21/12/2025 | Spot Bond | 7.80000   | 43.90276  |           | 7.80000      | 43.89353       |                   |            | 0.00          | 0                | 0.00          |
| R349C            |        | On 21/06/2026 | Spot Bond | 7.76000   | 42.43838  |           | 7.76000      | 42.42951       |                   |            | 0.00          | 0                | 0.00          |
| R350C            |        | On 21/12/2026 | Spot Bond | 7.72000   | 41.03868  |           | 7.72000      | 41.03014       |                   |            | 0.00          | 0                | 0.00          |
| R351C            |        | On 21/06/2027 | Spot Bond | 7.68000   | 39.70047  |           | 7.68000      | 39.69225       |                   |            | 0.00          | 0                | 0.00          |
| R352C            |        | On 21/12/2027 | Spot Bond | 7.64000   | 38.42072  |           | 7.64000      | 38.41281       |                   |            | 0.00          | 0                | 0.00          |
| RCSB03           |        | On 15/07/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 103.47838      |                   |            | 0.00          | 0                | 0.00          |
| RCSB04           |        | On 25/05/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.82372      |                   |            | 0.00          | 0                | 0.00          |
| RCSB05           |        | On 12/04/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 103.97828      |                   |            | 0.00          | 0                | 0.00          |
| RCSB06           |        | On 17/01/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.73153      |                   |            | 0.00          | 0                | 0.00          |
| RCSB07           |        | On 10/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.19160      |                   |            | 0.00          | 0                | 0.00          |
| RCSB1U           |        | On 30/04/2017 | Spot Bond | 100.00000 | 22.01618  |           | 100.00000    | 21.96105       |                   |            | 0.00          | 0                | 0.00          |
| RCSB2U           |        | On 24/07/2017 | Spot Bond | 100.00000 | 15.34461  |           | 100.00000    | 15.30661       |                   |            | 0.00          | 0                | 0.00          |
| RCSB3U           |        | On 17/03/2017 | Spot Bond | 100.00000 | 28.39933  |           | 100.00000    | 28.33052       |                   |            | 0.00          | 0                | 0.00          |
| RCSB4U           |        | On 07/11/2015 | Spot Bond | 100.00000 | 60.60676  |           | 100.00000    | 60.45499       |                   |            | 0.00          | 0                | 0.00          |
| RCSB5U           |        | On 10/12/2016 | Spot Bond | 100.00000 | 28.04396  |           | 100.00000    | 27.97603       |                   |            | 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  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| RDF01U           | On 04/09/2017 | Spot Bond  | 100.00000 |       | 21.18441  | 100.00000 | 21.12978     |                |                   |            | 0.00          | 0                | 0.00           |
| RDF02U           | On 04/12/2020 | Spot Bond  | 100.00000 |       | 7.61483   | 100.00000 | 8.23978      |                |                   |            | 0.00          | 0                | 0.00           |
| RDF03U           | On 04/04/2018 | Spot Bond  | 100.00000 |       | 13.04980  | 100.00000 | 13.01615     |                |                   |            | 0.00          | 0                | 0.00           |
| RDF04U           | On 04/10/2018 | Spot Bond  | 100.00000 |       | 11.15839  | 100.00000 | 11.12962     |                |                   |            | 0.00          | 0                | 0.00           |
| RDF05U           | On 04/12/2019 | Spot Bond  | 100.00000 |       | 9.31581   | 100.00000 | 9.29179      |                |                   |            | 0.00          | 0                | 0.00           |
| RDFB01           | On 30/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.64137    |                |                   |            | 0.00          | 0                | 0.00           |
| RDFB02           | On 11/03/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.14889    |                |                   |            | 0.00          | 0                | 0.00           |
| RDFB03           | On 22/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.19536    |                |                   |            | 0.00          | 0                | 700,000,000.00 |
| RDFB04           | On 27/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.40578    |                |                   |            | 0.00          | 0                | 0.00           |
| RDFB05           | On 27/11/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.42626    |                |                   |            | 0.00          | 0                | 0.00           |
| RDFC13           | On 24/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.89701     |                |                   |            | 0.00          | 0                | 0.00           |
| RDFC17           | On 26/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.16960    |                |                   |            | 0.00          | 0                | 0.00           |
| RDFC18           | On 25/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.40882    |                |                   |            | 0.00          | 0                | 0.00           |
| RDFC19           | On 26/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.35397    |                |                   |            | 0.00          | 0                | 0.00           |
| RES01U           | On 02/03/2018 | Spot Bond  | 100.00000 |       | 16.19113  | 100.00000 | 16.15191     |                |                   |            | 0.00          | 0                | 0.00           |
| RES02U           | On 02/03/2019 | Spot Bond  | 100.00000 |       | 11.35808  | 100.00000 | 11.33056     |                |                   |            | 0.00          | 0                | 0.00           |
| RES03U           | On 02/03/2020 | Spot Bond  | 100.00000 |       | 9.41031   | 100.00000 | 9.38751      |                |                   |            | 0.00          | 0                | 0.00           |
| RES04U           | On 02/03/2021 | Spot Bond  | 100.00000 |       | 8.69551   | 100.00000 | 8.67444      |                |                   |            | 0.00          | 0                | 0.00           |
| RES12            | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.73136    |                |                   |            | 0.00          | 0                | 0.00           |
| RES15            | On 12/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.32644    |                |                   |            | 0.00          | 0                | 100,000,000.00 |
| RES18            | On 05/02/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.88419    |                |                   |            | 0.00          | 0                | 0.00           |
| RES24            | On 09/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.18941    |                |                   |            | 0.00          | 0                | 0.00           |
| RES27            | On 21/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.32479    |                |                   |            | 0.00          | 0                | 0.00           |
| RES29            | On 28/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.33639    |                |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| RES30            | On 07/03/2021 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.19621      |                   |            | 0.00          | 0                | 0.00             |
| RES31            | On 02/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.84108      |                   |            | 0.00          | 0                | 0.00             |
| RES32            | On 20/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.20451      |                   |            | 0.00          | 0                | 0.00             |
| RMBI06           | On 24/07/2038 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00             |
| RP005            | On 31/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 87.17870       |                   |            | 0.00          | 0                | 0.00             |
| RP006            | On 30/04/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 83.25843       |                   |            | 0.00          | 0                | 0.00             |
| RP007            | On 30/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 89.49955       |                   |            | 0.00          | 0                | 0.00             |
| RP008            | On 30/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 88.38460       |                   |            | 0.00          | 0                | 0.00             |
| RP013            | On 27/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.73899       |                   |            | 0.00          | 0                | 0.00             |
| RP014            | On 27/09/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 81.18396       |                   |            | 0.00          | 0                | 0.00             |
| RP016            | On 10/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 93.28412       |                   |            | 0.00          | 0                | 0.00             |
| RP018            | On 12/02/2020 | Spot Bond  |     | 12.35000  | 103.38074 |           | 12.35000     | 103.34652      |                   |            | 0.00          | 0                | 0.00             |
| RP020            | On 12/02/2020 | Spot Bond  |     | 100.00000 | 14.86175  |           | 100.00000    | 14.82453       |                   |            | 0.00          | 0                | 0.00             |
| RP026            | On 13/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.28605      |                   |            | 0.00          | 0                | 0.00             |
| RPG03            | On 23/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.88906       |                   |            | 0.00          | 0                | 0.00             |
| RPP01U           | On 31/08/2018 | Spot Bond  |     | 100.00000 | 5.75975   |           | 100.00000    | 5.74565        |                   |            | 0.00          | 0                | 0.00             |
| RPP04U           | On 07/10/2016 | Spot Bond  |     | 100.00000 | 25.00813  |           | 100.00000    | 24.94620       |                   |            | 0.00          | 0                | 0.00             |
| RPP07U           | On 31/01/2016 | Spot Bond  |     | 100.00000 | 57.60327  |           | 100.00000    | 57.45903       |                   |            | 0.00          | 0                | 0.00             |
| RPP08U           | On 30/04/2020 | Spot Bond  |     | 100.00000 | 14.47558  |           | 100.00000    | 14.45785       |                   |            | 0.00          | 0                | 0.00             |
| RPP09U           | On 21/11/2016 | Spot Bond  |     | 100.00000 | 30.77041  |           | 100.00000    | 30.69336       |                   |            | 0.00          | 0                | 0.00             |
| RPS001           | On 16/11/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 105.39011      |                   |            | 0.00          | 0                | 0.00             |
| RPS002           | On 30/04/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 78.99002       |                   |            | 0.00          | 0                | 0.00             |
| RW21             | On 21/04/2021 | Spot Bond  |     | 8.86000   | 109.20446 |           | 8.86000      | 109.17845      |                   |            | 0.00          | 0                | 1,700,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| RW23             | On 10/12/2023 | Spot Bond  | 9.02500   | 105.44732 |           | 9.02500      | 105.42176      |                   |                      | 0.00          | 0                | 0.00             |
| RW28             | On 10/12/2028 | Spot Bond  | 9.63000   | 89.88008  |           | 9.63000      | 107.35915      |                   |                      | 0.00          | 0                | 0.00             |
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.39972       |                   |                      | 0.00          | 0                | 0.00             |
| SBK12            | On 24/11/2016 | Spot Bond  | 7.69000   | 108.26605 |           | 7.69000      | 108.24349      |                   |                      | 0.00          | 0                | 1,150,000,000.00 |
| SBK12/R157       | On 25/11/2020 | Spot Bond  | 10.00000  | 107.50800 |           | 10.00000     | 107.48000      |                   |                      | 0.00          | 0                | 0.00             |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.42715      |                   |                      | 0.00          | 0                | 0.00             |
| SBK14            | On 01/12/2017 | Spot Bond  | 9.05000   | 104.27468 |           | 9.05000      | 104.24934      |                   |                      | 0.00          | 0                | 0.00             |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.06166      |                   |                      | 0.00          | 0                | 0.00             |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22127      |                   |                      | 0.00          | 0                | 0.00             |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.69587      |                   |                      | 0.00          | 2,400,000,000    | 1,200,000,000.00 |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.18798      |                   |                      | 0.00          | 0                | 10,000,000.00    |
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.16747      |                   |                      | 0.00          | 0                | 0.00             |
| SBK20            | On 02/12/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.42147      |                   |                      | 0.00          | 0                | 0.00             |
| SBK21            | On 28/01/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26771      |                   |                      | 0.00          | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  | 7.10000   | 103.48641 |           | 7.10000      | 103.46654      |                   |                      | 0.00          | 0                | 0.00             |
| SBK9             | On 10/04/2018 | Spot Bond  | 8.75000   | 102.76045 |           | 8.75000      | 102.73628      |                   |                      | 0.00          | 0                | 2,370,000,000.00 |
| SBN27            | On 15/09/2015 | Spot Bond  | 7.69000   | 102.84961 |           | 7.69000      | 102.82873      |                   | 7,690,000,000,000.00 |               | 1,000,000,000    | 1,000,000,000.00 |
| SBN29            | On 15/09/2015 | Spot Bond  | 7.96000   | 102.71784 |           | 7.96000      | 102.69628      |                   |                      | 0.00          | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  | 7.45000   | 102.96702 |           | 7.45000      | 102.94675      |                   |                      | 0.00          | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  | 8.40000   | 99.75716  |           | 8.40000      | 99.73486       |                   |                      | 0.00          | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  | 7.59500   | 102.89605 |           | 7.59500      | 102.87542      |                   |                      | 0.00          | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  | 7.85000   | 102.77148 |           | 7.85000      | 102.75020      |                   |                      | 0.00          | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.03743      |                   |                      | 0.00          | 0                | 0.00             |
| SBN51            | On 03/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.57430      |                   |                      | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| SBS13            | On 22/09/2017 | Spot Bond  | 8.05000   |       | 101.82408 |           | 8.05000      | 101.80188      |                   |            | 0.00               | 0                | 0.00             |
| SBS15            | On 26/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.51168      |                   |            | 0.00               | 0                | 0.00             |
| SBS16            | On 22/09/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.90262       |                   |            | 0.00               | 0                | 0.00             |
| SBS18            | On 23/06/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.09665      |                   |            | 0.00               | 0                | 0.00             |
| SBS19            | On 23/06/2021 | Spot Bond  | 9.03000   |       | 107.78846 |           | 9.03000      | 107.76230      |                   |            | 0.00               | 0                | 0.00             |
| SBS20            | On 15/05/2026 | Spot Bond  | 9.88000   |       | 104.55031 |           | 9.88000      | 104.52245      |                   |            | 0.00               | 0                | 0.00             |
| SBS21            | On 15/05/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.68896      |                   |            | 0.00               | 0                | 0.00             |
| SBS22            | On 24/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.54719      |                   |            | 0.00               | 0                | 1,500,000,000.00 |
| SBS23            | On 23/05/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.65651      |                   |            | 0.00               | 0                | 0.00             |
| SBS24            | On 24/05/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.67621      |                   |            | 0.00               | 0                | 0.00             |
| SBS25            | On 24/05/2019 | Spot Bond  | 8.83000   |       | 102.93297 |           | 8.83000      | 102.90841      |                   |            | 0.00               | 0                | 580,000,000.00   |
| SBS26U           | On 28/02/2017 | Spot Bond  | 100.00000 |       | 20.61198  |           | 100.00000    | 20.56586       |                   |            | 0.00               | 0                | 0.00             |
| SBS27            | On 20/02/2024 | Spot Bond  | 9.31500   |       | 105.60831 |           | 9.31500      | 105.58175      |                   |            | 0.00               | 0                | 2,500,000,000.00 |
| SBS28            | On 23/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.18764      |                   |            | 0.00               | 800,000,000      | 800,000,000.00   |
| SBS29            | On 12/06/2019 | Spot Bond  | 8.82500   |       | 101.82395 |           | 8.82500      | 101.79979      |                   |            | 0.00               | 0                | 0.00             |
| SBS3             | On 25/05/2026 | Spot Bond  | 9.89000   |       | 91.27584  |           | 9.89000      | 91.25150       |                   |            | 0.00               | 0                | 0.00             |
| SBS30            | On 12/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.58602       |                   |            | 0.00               | 0                | 0.00             |
| SBS31            | On 27/06/2027 | Spot Bond  | 9.63000   |       | 103.67911 |           | 9.63000      | 103.65233      |                   |            | 0.00               | 0                | 0.00             |
| SBS32            | On 19/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.98168       |                   |            | 0.00               | 0                | 0.00             |
| SBS33            | On 19/09/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.98112       |                   |            | 0.00               | 0                | 0.00             |
| SBS34            | On 19/09/2024 | Spot Bond  | 9.78000   |       | 101.95110 |           | 9.78000      | 101.92422      |                   |            | 489,000,000,000.00 | 50,000,000       | 1,500,000,000.00 |
| SBS35            | On 29/01/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.96866      |                   |            | 0.00               | 0                | 0.00             |
| SBS36            | On 29/01/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.99473      |                   |            | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| SBS37            | On 29/01/2020 | Spot Bond  | 8.83000   | 97.73963  |           | 8.83000      | 97.71630       |                   |            | 0.00                 | 0                | 0.00           |
| SBS38            | On 29/01/2025 | Spot Bond  | 9.90000   | 96.18114  |           | 9.90000      | 96.15548       |                   |            | 0.00                 | 0                | 0.00           |
| SBS39            | On 29/01/2030 | Spot Bond  | 10.45000  | 95.76656  |           | 10.45000     | 95.73962       |                   |            | 0.00                 | 0                | 0.00           |
| SBS4             | On 16/11/2021 | Spot Bond  | 9.26000   | 99.67377  |           | 9.26000      | 99.64885       |                   |            | 0.00                 | 0                | 140,000,000.00 |
| SBS9             | On 07/07/2016 | Spot Bond  | 7.49000   | 107.01179 |           | 7.49000      | 106.99006      |                   |            | 0.00                 | 0                | 330,000,000.00 |
| SBSI11           | On 07/12/2023 | Spot Bond  | 2.34000   | 126.33195 |           | 2.34000      | 273.33063      |                   |            | 0.00                 | 0                | 0.00           |
| SBSI12           | On 31/01/2017 | Spot Bond  | 2.14500   | 100.97068 |           | 2.14500      | 128.67558      |                   |            | 1,501,500,000,000.00 | 700,000,000      | 700,000,000.00 |
| SCM10U           | On 15/09/2017 | Spot Bond  | 100.00000 | 21.64180  |           | 100.00000    | 21.58938       |                   |            | 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      | 101.28187      |                   |            | 0.00                 | 0                | 0.00           |
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 | 21.17597  |           | 100.00000    | 21.12467       |                   |            | 0.00                 | 0                | 0.00           |
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   | 165.19241 |           | 0.00000      | 82.63494       |                   |            | 0.00                 | 0                | 0.00           |
| SHI05            | On 31/01/2017 | Spot Bond  | 2.77000   | 113.41765 |           | 2.77000      | 127.22501      |                   |            | 0.00                 | 0                | 0.00           |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   | 102.97819 |           | 6.50000      | 102.96010      |                   |            | 0.00                 | 0                | 0.00           |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17257      |                   |            | 0.00                 | 0                | 0.00           |
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.70373      |                   |            | 0.00                 | 0                | 0.00           |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.11120      |                   |            | 0.00                 | 0                | 0.00           |
| SHS05            | On 29/06/2017 | Spot Bond  | 9.03000   | 101.33370 |           | 9.03000      | 101.30912      |                   |            | 0.00                 | 0                | 290,000,000.00 |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.86193      |                   |            | 0.00                 | 0                | 1,570,000.00   |
| SHS07            | On 10/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.58940      |                   |            | 0.00                 | 0                | 0.00           |
| SHS08            | On 21/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89451       |                   |            | 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 |       | 22.49668  | 100.00000 | 22.44035     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS11U/JIBAR     | On 25/11/2020 | Spot Bond  | 10.00000  |       | 107.50800 | 10.00000  | 107.48000    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS12            | On 12/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.12738    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS13U           | On 21/05/2015 | Spot Bond  | 100.00000 |       | 87.21339  | 100.00000 | 87.01010     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS14            | On 17/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.09063    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS16U           | On 29/06/2016 | Spot Bond  | 100.00000 |       | 39.95694  | 100.00000 | 39.85799     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS17U           | On 30/09/2016 | Spot Bond  | 100.00000 |       | 35.67463  | 100.00000 | 35.58629     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS18U           | On 30/11/2016 | Spot Bond  | 100.00000 |       | 28.78181  | 100.00000 | 28.71132     |                |                   |            | 0.00          | 0                | 0.00             |
| SHS19            | On 10/09/2017 | Spot Bond  | 9.34000   |       | 102.01890 | 9.34000   | 101.99359    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS20            | On 19/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.32028    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS21            | On 06/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.76709    |                |                   |            | 0.00          | 0                | 0.00             |
| SHS22            | On 23/02/2020 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.51486    |                |                   |            | 0.00          | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 7.74000   |       | 103.33420 | 7.74000   | 103.31253    |                |                   |            | 0.00          | 0                | 2,140,000,000.00 |
| SLI3             | On 15/08/2023 | Spot Bond  | 8.85000   |       | 99.87858  | 8.85000   | 100.29787    |                |                   |            | 0.00          | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  | 8.40000   |       | 99.75716  | 8.40000   | 99.73486     |                |                   |            | 0.00          | 0                | 3,290,000,000.00 |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.47961    |                |                   |            | 0.00          | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.59571    |                |                   |            | 0.00          | 0                | 0.00             |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.92096    |                |                   |            | 0.00          | 0                | 0.00             |
| SPDA5            | On 21/08/2024 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.45581    |                |                   |            | 0.00          | 0                | 0.00             |
| SPDA6            | On 21/08/2024 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.46809    |                |                   |            | 0.00          | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.35013    |                |                   |            | 0.00          | 0                | 1,490,000,000.00 |
| SSA01            | On 28/06/2016 | Spot Bond  | 8.10000   |       | 103.94137 | 8.10000   | 103.91870    |                |                   |            | 0.00          | 0                | 0.00             |
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.20913    |                |                   |            | 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     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.47734      |                   |            | 0.00          | 0                | 0.00              |
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28382      |                   |            | 0.00          | 0                | 0.00              |
| SSA06            | On 16/04/2020 | Spot Bond  | 9.11000   | 99.20487  |           | 9.11000      | 99.18060       |                   |            | 0.00          | 0                | 440,000,000.00    |
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.35793      |                   |            | 0.00          | 0                | 0.00              |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.82963       |                   |            | 0.00          | 0                | 0.00              |
| SSN003           | On 25/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12560      |                   |            | 0.00          | 0                | 12,470,000,000.00 |
| SSN004           | On 31/03/2021 | Spot Bond  | 8.94000   | 93.10417  |           | 8.94000      | 93.08179       |                   |            | 0.00          | 0                | 0.00              |
| SSN005           | On 31/03/2021 | Spot Bond  | 8.94000   | 93.10417  |           | 8.94000      | 93.08179       |                   |            | 0.00          | 0                | 0.00              |
| SSN007           | On 15/01/2020 | Spot Bond  | 8.68000   | 95.70242  |           | 8.68000      | 95.67996       |                   |            | 0.00          | 0                | 0.00              |
| SSN008           | On 18/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.99974       |                   |            | 0.00          | 0                | 0.00              |
| SSN009           | On 15/09/2017 | Spot Bond  | 7.88000   | 100.90971 |           | 7.88000      | 100.88852      |                   |            | 0.00          | 0                | 0.00              |
| SSN011           | On 31/01/2025 | Spot Bond  | 2.48000   | 109.83501 |           | 2.48000      | 110.25278      |                   |            | 0.00          | 0                | 0.00              |
| SSN012           | On 21/12/2018 | Spot Bond  | 8.41000   | 100.61543 |           | 8.41000      | 100.59266      |                   |            | 0.00          | 0                | 0.00              |
| SSN015           | On 26/08/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.41475      |                   |            | 0.00          | 0                | 0.00              |
| SSN017           | On 21/12/2026 | Spot Bond  | 9.83000   | 107.11745 |           | 9.83000      | 107.08922      |                   |            | 0.00          | 0                | 0.00              |
| SSN018           | On 02/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.31884      |                   |            | 0.00          | 0                | 0.00              |
| SSN021           | On 28/02/2031 | Spot Bond  | 10.02000  | 76.55179  |           | 10.02000     | 76.53146       |                   |            | 0.00          | 0                | 0.00              |
| SSN024           | On 21/01/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21248      |                   |            | 0.00          | 0                | 0.00              |
| SSN026           | On 16/01/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24321      |                   |            | 0.00          | 0                | 0.00              |
| SSN027           | On 25/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.85392       |                   |            | 0.00          | 0                | 0.00              |
| SSN028           | On 16/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.38845      |                   |            | 0.00          | 0                | 0.00              |
| SSN029           | On 07/12/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.76905       |                   |            | 0.00          | 0                | 0.00              |
| SSN030           | On 24/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46538      |                   |            | 0.00          | 0                | 0.00              |
| SSN031           | On 16/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| SSN032           |        | On 20/12/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.95926       |                   |            | 0.00          | 0                | 0.00              |
| SSN033           |        | On 17/03/2020 | Spot Bond | 100.00000 | 1.44816   |           | 100.00000    | 1.44465        |                   |            | 0.00          | 0                | 30,000,000,000.00 |
| SY1211           |        | On 17/03/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| SY1218           |        | On 21/04/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| SY1220           |        | On 29/04/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.26482       |                   |            | 0.00          | 0                | 0.00              |
| SY1221           |        | On 29/04/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.26684       |                   |            | 0.00          | 0                | 0.00              |
| SY1222           |        | On 05/05/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.15898       |                   |            | 0.00          | 0                | 0.00              |
| SY1224           |        | On 14/05/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.00094       |                   |            | 0.00          | 0                | 0.00              |
| SY1225           |        | On 18/05/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.95878       |                   |            | 0.00          | 0                | 0.00              |
| SY1226           |        | On 19/05/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.91609       |                   |            | 0.00          | 0                | 0.00              |
| SY1227           |        | On 18/03/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| SY1228           |        | On 22/05/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.86531       |                   |            | 0.00          | 0                | 0.00              |
| SY1229           |        | On 29/05/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.73759       |                   |            | 0.00          | 0                | 0.00              |
| SY1230           |        | On 09/06/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.54894       |                   |            | 0.00          | 0                | 0.00              |
| SY1231           |        | On 10/06/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.52644       |                   |            | 0.00          | 0                | 0.00              |
| SY1232           |        | On 17/06/2015 | Spot Bond | 100.00000 | 80.21978  |           | 100.00000    | 80.04386       |                   |            | 0.00          | 0                | 0.00              |
| SY1233           |        | On 22/04/2015 | Spot Bond | 100.00000 | 91.47870  |           | 100.00000    | 91.25000       |                   |            | 0.00          | 0                | 0.00              |
| SZ18             |        | On 30/09/2015 | Spot Bond | 6.66000   | 102.60405 |           | 6.66000      | 102.58558      |                   |            | 0.00          | 0                | 46,280,000,000.00 |
| SZ25             |        | On 30/09/2025 | Spot Bond | 8.63000   | 106.72402 |           | 8.63000      | 106.69925      |                   |            | 0.00          | 0                | 0.00              |
| TF108U           |        | On 22/02/2016 | Spot Bond | 100.00000 | 57.59456  |           | 100.00000    | 57.45034       |                   |            | 0.00          | 0                | 0.00              |
| TFS110           |        | On 18/04/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.11723      |                   |            | 0.00          | 0                | 0.00              |
| TFS112           |        | On 02/05/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.84671      |                   |            | 0.00          | 0                | 0.00              |
| TFS117           |        | On 02/09/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.32051      |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TFS122           | On 20/03/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.96539       |                   |            | 0.00          | 0                | 410,100,000.00 |
| TFS123           | On 20/03/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.96348       |                   |            | 0.00          | 0                | 0.00           |
| TFS131           | On 21/05/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.48777      |                   |            | 0.00          | 0                | 0.00           |
| TFS132           | On 29/07/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 98.47466       |                   |            | 0.00          | 0                | 0.00           |
| TFS133           | On 28/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.90595      |                   |            | 0.00          | 0                | 0.00           |
| TFS83            | On 28/07/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.94218      |                   |            | 0.00          | 0                | 0.00           |
| TFS84            | On 28/07/2016 | Spot Bond  |     | 7.74000 | 102.40383 |           | 7.74000      | 102.38236      |                   |            | 0.00          | 0                | 0.00           |
| TH10A1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.17928      |                   |            | 0.00          | 0                | 0.00           |
| TH10A2           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.21064      |                   |            | 0.00          | 0                | 0.00           |
| TH10A3           | On 18/07/2017 | Spot Bond  |     | 7.83000 | 101.28116 |           | 7.83000      | 101.25968      |                   |            | 0.00          | 0                | 0.00           |
| TH10A4           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.16204      |                   |            | 0.00          | 0                | 0.00           |
| TH10A5           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.20123      |                   |            | 0.00          | 0                | 0.00           |
| TH10A6           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.26096      |                   |            | 0.00          | 0                | 0.00           |
| TH10A7           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.16204      |                   |            | 0.00          | 0                | 0.00           |
| TH10A8           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.20123      |                   |            | 0.00          | 0                | 0.00           |
| TH10A9           | On 18/07/2017 | Spot Bond  |     | 7.16000 | 84.85634  |           | 7.16000      | 101.15316      |                   |            | 0.00          | 0                | 0.00           |
| TH10B1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.27800      |                   |            | 0.00          | 0                | 0.00           |
| TH10B2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.27174      |                   |            | 0.00          | 0                | 0.00           |
| TH10C1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.42196      |                   |            | 0.00          | 0                | 0.00           |
| TH10C2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.40163      |                   |            | 0.00          | 0                | 0.00           |
| TH10D1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.01405      |                   |            | 0.00          | 0                | 0.00           |
| TH10D2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.94414      |                   |            | 0.00          | 0                | 0.00           |
| TH11A1           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.16047      |                   |            | 0.00          | 0                | 0.00           |
| TH11A2           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.21064      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11A3           | On 18/07/2018 | Spot Bond  | 8.73000 |       | 101.42635 |           | 8.73000      | 101.40241      |                   |            | 0.00          | 0                | 0.00          |
| TH11A4           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.88187      |                   |            | 0.00          | 0                | 0.00          |
| TH11A5           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.20123      |                   |            | 0.00          | 0                | 0.00          |
| TH11A6           | On 18/07/2041 | Spot Bond  | 8.72000 |       | 96.02696  |           | 8.72000      | 99.83927       |                   |            | 0.00          | 0                | 0.00          |
| TH11A7           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.69963      |                   |            | 0.00          | 0                | 0.00          |
| TH11A8           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.21830      |                   |            | 0.00          | 0                | 0.00          |
| TH11B1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.28113      |                   |            | 0.00          | 0                | 0.00          |
| TH11B2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.26390      |                   |            | 0.00          | 0                | 0.00          |
| TH11B3           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.27513      |                   |            | 0.00          | 0                | 0.00          |
| TH11C1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.41883      |                   |            | 0.00          | 0                | 0.00          |
| TH11C2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.41258      |                   |            | 0.00          | 0                | 0.00          |
| TH11C3           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.37611      |                   |            | 0.00          | 0                | 0.00          |
| TH11D1           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.90529      |                   |            | 0.00          | 0                | 0.00          |
| TH11D2           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.91150      |                   |            | 0.00          | 0                | 0.00          |
| TH11D3           | On 18/07/2041 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.90380      |                   |            | 0.00          | 0                | 0.00          |
| TH12A1           | On 21/08/2048 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.45888      |                   |            | 0.00          | 0                | 0.00          |
| TH12A2           | On 21/08/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.47422      |                   |            | 0.00          | 0                | 0.00          |
| TH12A3           | On 21/08/2019 | Spot Bond  | 9.03000 |       | 100.92501 |           | 9.03000      | 101.12339      |                   |            | 0.00          | 0                | 0.00          |
| TH12A4           | On 21/02/2048 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.46502      |                   |            | 0.00          | 0                | 0.00          |
| TH12A5           | On 21/02/2048 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.48650      |                   |            | 0.00          | 0                | 0.00          |
| TH12A6           | On 21/08/2019 | Spot Bond  | 8.94000 |       | 99.16524  |           | 8.94000      | 99.14128       |                   |            | 0.00          | 0                | 0.00          |
| TH12A7           | On 21/08/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.74402      |                   |            | 0.00          | 0                | 0.00          |
| TH12A8           | On 21/08/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.78349      |                   |            | 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    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TH12A9           | On 21/02/2048 | Spot Bond  | 9.05000   | 94.03625  |           | 9.05000      | 98.14272       |                   |            | 0.00          | 0                | 0.00             |
| TH12B1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.51406      |                   |            | 0.00          | 0                | 0.00             |
| TH12B2           | On 21/02/2048 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.51406      |                   |            | 0.00          | 0                | 0.00             |
| TH12B3           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.82785      |                   |            | 0.00          | 0                | 0.00             |
| TH12C1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56297      |                   |            | 0.00          | 0                | 0.00             |
| TH12C2           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56297      |                   |            | 0.00          | 0                | 0.00             |
| TH12C3           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.90653      |                   |            | 0.00          | 0                | 0.00             |
| TH12D1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76028      |                   |            | 0.00          | 0                | 0.00             |
| TH12D2           | On 21/02/2048 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76028      |                   |            | 0.00          | 0                | 0.00             |
| TH12D3           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22394      |                   |            | 0.00          | 0                | 0.00             |
| TH9A10           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21989      |                   |            | 0.00          | 0                | 0.00             |
| THE8A1           | On 18/04/2036 | Spot Bond  | 101.06155 | 6.70468   |           | 101.06155    | 6.68792        |                   |            | 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      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| THE8B1           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| THE8C1           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| THE8D1           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| THE9A1           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.43919      |                   |            | 0.00          | 0                | 1,847,565,300.00 |
| THE9A2           | On 18/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.19620      |                   |            | 0.00          | 0                | 0.00             |
| THE9A3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.65348      |                   |            | 0.00          | 0                | 0.00             |
| THE9A5           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.19620      |                   |            | 0.00          | 0                | 0.00             |
| THE9A6           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21199      |                   |            | 0.00          | 0                | 400,000,000.00   |
| THE9A7           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21989      |                   |            | 0.00          | 0                | 0.00             |
| THE9A8           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.18673      |                   |            | 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     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|-------------------|
| THE9A9           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.21199      |                   |                       | 0.00          | 0                | 0.00              |
| THE9B1           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29881      |                   |                       | 0.00          | 0                | 0.00              |
| THE9B2           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29881      |                   |                       | 0.00          | 0                | 0.00              |
| THE9B3           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29881      |                   |                       | 0.00          | 0                | 0.00              |
| THE9C1           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.42502      |                   |                       | 0.00          | 0                | 0.00              |
| THE9C2           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.45656      |                   |                       | 0.00          | 0                | 0.00              |
| THE9C3           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.41714      |                   |                       | 0.00          | 0                | 0.00              |
| THE9D1           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.04694      |                   |                       | 0.00          | 0                | 0.00              |
| THE9D2           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.08623      |                   |                       | 0.00          | 0                | 0.00              |
| THE9D3           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.07051      |                   |                       | 0.00          | 0                | 0.00              |
| TL15             | On 29/04/2015 | Spot Bond  | 6.75000   |       | 105.15272 |           | 6.75000      | 105.13341      |                   |                       | 0.00          | 0                | 600,000,000.00    |
| TL20             | On 22/02/2020 | Spot Bond  | 9.38000   |       | 87.51738  |           | 9.38000      | 87.46433       |                   | 4,690,000,000,000.00  |               | 500,000,000      | 1,500,000,000.00  |
| TL20/R207        | On 25/11/2020 | Spot Bond  | 10.00000  |       | 107.50800 |           | 10.00000     | 107.48000      |                   |                       | 0.00          | 0                | 0.00              |
| TN17             | On 14/11/2017 | Spot Bond  | 7.96000   |       | 106.20780 |           | 7.96000      | 106.18490      |                   |                       | 0.00          | 0                | 30,190,000,000.00 |
| TN20             | On 17/09/2020 | Spot Bond  | 9.21000   |       | 105.52216 |           | 9.21000      | 105.49635      |                   | 921,000,000,000.00    |               | 100,000,000      | 19,401,000,000.00 |
| TN20U            | On 14/04/2020 | Spot Bond  | 100.00000 |       | 1.08094   |           | 100.00000    | 1.07827        |                   |                       | 0.00          | 0                | 0.00              |
| TN23             | On 06/11/2023 | Spot Bond  | 9.48000   |       | 111.60836 |           | 9.48000      | 111.57981      |                   |                       | 0.00          | 0                | 11,200,000,000.00 |
| TN25             | On 19/08/2025 | Spot Bond  | 9.69000   |       | 99.49073  |           | 9.69000      | 99.46472       |                   |                       | 0.00          | 0                | 16,630,000,000.00 |
| TN27             | On 14/11/2027 | Spot Bond  | 9.73000   |       | 97.08365  |           | 9.73000      | 97.05817       |                   | 17,514,000,000,000.00 |               | 1,800,000,000    | 10,670,000,000.00 |
| TN30             | On 09/10/2030 | Spot Bond  | 10.05000  |       | 108.13472 |           | 10.05000     | 108.10559      |                   |                       | 0.00          | 0                | 3,500,000,000.00  |
| TN40             | On 09/10/2040 | Spot Bond  | 10.44000  |       | 107.48976 |           | 10.44000     | 107.45972      |                   |                       | 0.00          | 0                | 2,500,000,000.00  |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15967      |                   |                       | 0.00          | 0                | 0.00              |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.50266      |                   |                       | 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    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TORQ2            | On 15/04/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.62417      |                   |            | 0.00          | 0                | 0.00             |
| TORQ3            | On 15/04/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.63966      |                   |            | 0.00          | 0                | 0.00             |
| TORQ4            | On 15/04/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64121      |                   |            | 0.00          | 0                | 0.00             |
| TORQ5            | On 15/04/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71743      |                   |            | 0.00          | 0                | 0.00             |
| TORQ6            | On 15/04/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.87540      |                   |            | 0.00          | 0                | 0.00             |
| TORQ7            | On 15/08/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64046      |                   |            | 0.00          | 0                | 0.00             |
| TPDA01           | On 05/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.42627      |                   |            | 0.00          | 0                | 0.00             |
| TPDA01/JIBAR     | On 25/11/2020 | Spot Bond  |     | 10.00000  | 107.50800 |           | 10.00000     | 107.48000      |                   |            | 0.00          | 0                | 0.00             |
| TPDA02           | On 05/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.45630      |                   |            | 0.00          | 0                | 0.00             |
| TPDA03           | On 05/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.48578      |                   |            | 0.00          | 0                | 0.00             |
| TPDA04           | On 10/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.24342      |                   |            | 0.00          | 0                | 0.00             |
| TPDA05           | On 10/04/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.32411      |                   |            | 0.00          | 0                | 1,100,000,000.00 |
| TR30             | On 31/12/2099 | Spot Bond  |     | 10.00000  | 99.67927  |           | 10.00000     | 99.65259       |                   |            | 0.00          | 0                | 0.00             |
| TR31             | On 31/12/2099 | Spot Bond  |     | 9.75000   | 99.68724  |           | 9.75000      | 99.66123       |                   |            | 0.00          | 0                | 0.00             |
| TR32             | On 31/12/2099 | Spot Bond  |     | 100.00000 | 9.69491   |           | 100.00000    | 9.66991        |                   |            | 0.00          | 0                | 0.00             |
| TRAA1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.03891      |                   |            | 0.00          | 0                | 0.00             |
| TRAA2            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.04120      |                   |            | 0.00          | 0                | 0.00             |
| TRAB1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.04247      |                   |            | 0.00          | 0                | 0.00             |
| TRAC1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.04272      |                   |            | 0.00          | 0                | 0.00             |
| TRAD1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.04977      |                   |            | 0.00          | 0                | 0.00             |
| TRAE1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.06505      |                   |            | 0.00          | 0                | 0.00             |
| TSE01U           | On 31/07/2019 | Spot Bond  |     | 100.00000 | 12.82469  |           | 100.00000    | 12.79257       |                   |            | 0.00          | 0                | 0.00             |
| TSP163           | On 19/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98167       |                   |            | 0.00          | 0                | 0.00             |
| TSP164           | On 02/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.72662       |                   |            | 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     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TSP166           | On 16/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.47437       |                   |            | 0.00          | 0                | 0.00              |
| TSP167           | On 28/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.72721       |                   |            | 0.00          | 0                | 0.00              |
| TSP168           | On 11/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.46871       |                   |            | 0.00          | 0                | 0.00              |
| TSP170           | On 09/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.89605       |                   |            | 0.00          | 0                | 0.00              |
| TSP171           | On 23/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.67778       |                   |            | 0.00          | 0                | 0.00              |
| TSP172           | On 06/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.39757       |                   |            | 0.00          | 0                | 0.00              |
| TSP173           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.10483       |                   |            | 0.00          | 0                | 0.00              |
| TSP174           | On 03/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 96.83328       |                   |            | 0.00          | 0                | 0.00              |
| TSP175           | On 17/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.03860      |                   |            | 0.00          | 12,900,000,000   | 12,900,000,000.00 |
| TSP177           | On 15/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.89365       |                   |            | 0.00          | 0                | 0.00              |
| TSP178           | On 29/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 95.77486       |                   |            | 0.00          | 0                | 0.00              |
| TSP179           | On 26/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 95.31350       |                   |            | 0.00          | 0                | 0.00              |
| TSP180           | On 10/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 94.96204       |                   |            | 0.00          | 0                | 0.00              |
| TSP181           | On 21/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 94.31546       |                   |            | 0.00          | 0                | 0.00              |
| TSP182           | On 30/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.28845       |                   |            | 0.00          | 0                | 0.00              |
| TSP183           | On 04/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 94.10569       |                   |            | 0.00          | 0                | 0.00              |
| TSP184           | On 18/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 93.72534       |                   |            | 0.00          | 0                | 0.00              |
| TSP185           | On 03/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 93.38395       |                   |            | 0.00          | 0                | 0.00              |
| TTO01U           | On 28/08/2019 | Spot Bond  | 100.00000 |       | 13.81798  |           | 100.00000    | 13.78338       |                   |            | 0.00          | 0                | 0.00              |
| TWC067           | On 09/04/2015 | Spot Bond  | 100.00000 |       | 94.55959  |           | 100.00000    | 94.31525       |                   |            | 0.00          | 0                | 0.00              |
| TWC078           | On 19/03/2015 | Spot Bond  | 100.00000 |       | 100.00000 |           | 100.00000    | 99.72678       |                   |            | 0.00          | 0                | 0.00              |
| TWC079           | On 13/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.15308      |                   |            | 0.00          | 0                | 0.00              |
| TWC080           | On 15/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.12623      |                   |            | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TWC081           | On 17/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.03685    |                | 0.00              |            | 0             | 0.00             |               |
| TWC082           | On 20/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.99849    |                | 0.00              |            | 0             | 0.00             |               |
| TWC083           | On 28/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.81973    |                | 0.00              |            | 0             | 0.00             |               |
| TWC084           | On 25/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.64958    |                | 0.00              |            | 0             | 0.00             |               |
| TWC085           | On 27/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.62329    |                | 0.00              |            | 0             | 0.00             |               |
| TWC086           | On 24/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.38473    |                | 0.00              |            | 0             | 0.00             |               |
| TWC087           | On 02/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.35890    |                | 0.00              |            | 0             | 0.00             |               |
| TWCJ16           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.26432    |                | 0.00              |            | 0             | 0.00             |               |
| TWCJ17           | On 02/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.39726    |                | 0.00              |            | 0             | 0.00             |               |
| TWCM16           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.13486    |                | 0.00              |            | 0             | 0.00             |               |
| TWCM17           | On 02/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.36438    |                | 0.00              |            | 0             | 0.00             |               |
| UG21             | On 02/03/2021 | Spot Bond  | 8.96000   | 108.38021 | 8.96000   | 108.35439    |                | 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             |               |
| VJA01U           | On 20/01/2023 | Spot Bond  | 100.00000 | 7.55420   | 100.00000 | 7.53892      |                | 0.00              |            | 0             | 0.00             |               |
| VJB01U           | On 20/01/2023 | Spot Bond  | 100.00000 | 7.37983   | 100.00000 | 7.36490      |                | 0.00              |            | 0             | 0.00             |               |
| VKC04            | On 27/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.84453     |                | 0.00              |            | 0             | 0.00             |               |
| VKC06            | On 29/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.99862    |                | 0.00              |            | 0             | 0.00             |               |
| VKC07U           | On 04/09/2015 | Spot Bond  | 100.00000 | 68.35206  | 100.00000 | 68.22430     |                | 0.00              |            | 0             | 0.00             |               |
| VKE01            | On 08/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.75889    |                | 0.00              |            | 0             | 0.00             |               |
| VKE02            | On 08/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.78283    |                | 0.00              |            | 0             | 0.00             |               |
| VKE03            | On 08/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.78390    |                | 0.00              |            | 0             | 0.00             |               |
| VKE04            | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.77043     |                | 0.00              |            | 0             | 0.00             |               |
| VKE05            | On 28/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.76406     |                | 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            |
|----------------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|----------------------|--------------------------|
| VPA01U                     | On 20/01/2023 | Spot Bond  | 100.00000 |       | 7.09265   | 100.00000 | 7.07829      |                |                   |            | 0.00                             | 0                    | 0.00                     |
| VPB01U                     | On 20/01/2023 | Spot Bond  | 100.00000 |       | 6.91828   | 100.00000 | 6.90427      |                |                   |            | 0.00                             | 0                    | 0.00                     |
| WRS1U                      | On 25/11/2029 | Spot Bond  | 100.00000 |       | 0.00020   | 100.00000 | 0.00020      |                |                   |            | 0.00                             | 0                    | 0.00                     |
| WS04                       | On 30/05/2016 | Spot Bond  | 6.88000   |       | 110.10146 | 6.88000   | 110.08089    |                |                   |            | 0.00                             | 0                    | 10,000,000,000.00        |
| WS05                       | On 01/08/2018 | Spot Bond  | 1.99000   |       | 234.60715 | 1.99000   | 234.60794    |                |                   |            | 0.00                             | 0                    | 0.00                     |
| WSP1                       | On 28/05/2015 | Spot Bond  | 6.52000   |       | 103.20946 | 6.52000   | 103.19125    |                |                   |            | 0.00                             | 0                    | 0.00                     |
| WSP2                       | On 28/05/2017 | Spot Bond  | 7.50000   |       | 105.72256 | 7.50000   | 105.70105    |                |                   |            | 0.00                             | 0                    | 4,800,000,000.00         |
| WSP3                       | On 28/05/2019 | Spot Bond  | 7.80500   |       | 106.94393 | 7.80500   | 106.92131    |                |                   |            | 0.00                             | 0                    | 0.00                     |
| WSP4                       | On 28/05/2020 | Spot Bond  | 8.05500   |       | 106.68552 | 8.05500   | 106.66225    |                |                   |            | 0.00                             | 0                    | 0.00                     |
| WSP5                       | On 28/05/2021 | Spot Bond  | 8.10000   |       | 107.05465 | 8.10000   | 107.03117    |                |                   |            | 0.00                             | 0                    | 2,700,000,000.00         |
| Z014                       | On 30/06/2015 | Spot Bond  | 6.15000   |       | 98.29413  | 6.15000   | 98.27785     |                |                   |            | 0.00                             | 0                    | 0.00                     |
| Z020                       | On 19/10/2015 | Spot Bond  | 6.08000   |       | 96.55591  | 6.08000   | 96.54003     |                |                   |            | 0.00                             | 0                    | 0.00                     |
| Z071                       | On 01/07/2015 | Spot Bond  | 6.15000   |       | 98.27785  | 6.15000   | 98.26158     |                |                   |            | 0.00                             | 0                    | 0.00                     |
| Z083                       | On 30/09/2019 | Spot Bond  | 7.19500   |       | 72.59784  | 7.19500   | 72.58366     |                |                   |            | 0.00                             | 0                    | 0.00                     |
| ZA021                      | On 20/10/2015 | Spot Bond  | 100.00000 |       | 66.47846  | 100.00000 | 66.35234     |                |                   |            | 0.00                             | 0                    | 0.00                     |
| ZA029                      | On 20/09/2016 | Spot Bond  | 100.00000 |       | 35.18788  | 100.00000 | 35.12112     |                |                   |            | 0.00                             | 0                    | 0.00                     |
| <b>Total for j-Bonds :</b> |               |            |           |       |           |           |              |                |                   |            | <b>44,789,387,400,054,000.00</b> | <b>3,131,567,600</b> | <b>47,503,840,900.00</b> |
| <b>Grand Total:</b>        |               |            |           |       |           |           |              |                |                   |            | <b>44,789,392,459,434,400.00</b> | <b>3,132,029,104</b> | <b>47,507,610,892.00</b> |