



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Daily MTM Report

Daily summary for: 05/11/2013

| Contract Details   | Strike        | Call / Put              | MTM Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|--------------------|---------------|-------------------------|-----------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| <b>Derivatives</b> |               |                         |           |           |             |              |                |                   |            |               |                  |               |
| \$ / R             | On 27/11/2013 | Any day expiry          | 10.27750  | 10.27750  |             | 10.17630     | 10.17630       |                   | 13.41      | 0.00          | 0                | 0.00          |
| \$ / R             | On 27/11/2013 | Any day expiry          | 8.30      | Call      | 1,977.50460 | 1.97750      | 1,876.30680    | 1.87631           | 1,977.505  | 22.07         | 0                | 0.00          |
| \$ / R             | On 27/11/2013 | Any day expiry          | 8.30      | Put       | 0.00460     | 0.00000      | 0.00680        | 0.00001           | 0.005      | 22.07         | 0                | 7,500.00      |
| \$ / R             | On 27/11/2013 | Any day expiry          | 9.43      | Call      | 848.97780   | 0.84898      | 748.34100      | 0.74834           | 848.978    | 15.42         | 0                | 0.00          |
| \$ / R             | On 27/11/2013 | Any day expiry          | 9.43      | Put       | 1.47780     | 0.00148      | 2.04100        | 0.00204           | 1.478      | 15.42         | 0                | 0.00          |
| \$ / R             | On 27/11/2013 | Any day expiry          | 9.44      | Call      | 839.05330   | 0.83905      | 738.43880      | 0.73844           | 839.053    | 15.36         | 0                | 0.00          |
| \$ / R             | On 27/11/2013 | Any day expiry          | 9.44      | Put       | 1.55330     | 0.00155      | 2.13880        | 0.00214           | 1.553      | 15.36         | 0                | 0.00          |
| \$ / R             | On 27/11/2013 | Any day expiry          | 9.45      | Call      | 829.13290   | 0.82913      | 728.54170      | 0.72854           | 829.133    | 15.29         | 0                | 0.00          |
| \$ / R             | On 27/11/2013 | Any day expiry          | 9.45      | Put       | 1.63290     | 0.00163      | 2.24170        | 0.00224           | 1.633      | 15.29         | 0                | 0.00          |
| \$ / R             | On 27/11/2013 | Any day expiry          | 9.55      | Call      | 730.19830   | 0.73020      | 629.91410      | 0.62991           | 730.198    | 14.64         | 0                | 0.00          |
| \$ / R             | On 27/11/2013 | Any day expiry          | 9.55      | Put       | 2.69830     | 0.00270      | 3.61410        | 0.00361           | 2.698      | 14.64         | 0                | 500.00        |
| \$ / R             | On 27/11/2013 | Any day expiry          | 9.70      | Call      | 583.28210   | 0.58328      | 483.89440      | 0.48389           | 583.282    | 13.67         | 0                | 7,500.00      |
| \$ / R             | On 27/11/2013 | Any day expiry          | 9.70      | Put       | 5.78210     | 0.00578      | 7.59440        | 0.00759           | 5.782      | 13.67         | 0                | 0.00          |
| \$ / R             | On 27/11/2013 | Any day expiry          | 10.10     | Call      | 239.49810   | 0.23950      | 0.00000        | 0.00000           | 239.498    | 13.25         | 0                | 0.00          |
| \$ / R             | On 27/11/2013 | Any day expiry          | 10.10     | Put       | 61.99810    | 0.06200      | 0.00000        | 0.00000           | 61.998     | 13.25         | 35,000.00        | 500           |
| \$ / R             | On 27/11/2013 | Any day expiry          | 10.41     | Call      | 86.04440    | 0.08604      | 0.00000        | 0.00000           | 86.044     | 14.08         | 35,000.00        | 500           |
| \$ / R             | On 27/11/2013 | Any day expiry          | 10.41     | Put       | 218.54440   | 0.21854      | 0.00000        | 0.00000           | 218.544    | 14.08         | 0.00             | 0             |
| \$ / R             | On 27/11/2013 | Any day expiry          | 10.75     | Call      | 26.67850    | 0.02668      | 22.21900       | 0.02222           | 26.678     | 16.14         | 0.00             | 0             |
| \$ / R             | On 27/11/2013 | Any day expiry          | 10.75     | Put       | 499.17850   | 0.49918      | 595.91900      | 0.59592           | 499.178    | 16.14         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future |           |           | 10.30280    | 10.30280     | 10.20180       | 10.20180          |            | 13.25         | 484,829,162.40   | 47,058        |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 7.40      | Call      | 2,902.80370 | 2.90280      | 2,801.80460    | 2.80180           | 2,902.804  | 25.21         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 7.40      | Put       | 0.00370     | 0.00000      | 0.00460        | 0.00000           | 0.004      | 25.21         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 8.00      | Call      | 2,302.81460 | 2.30281      | 2,201.81680    | 2.20182           | 2,302.815  | 21.07         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 8.00      | Put       | 0.01460     | 0.00001      | 0.01680        | 0.00002           | 0.015      | 21.07         | 0.00             | 100.00        |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 8.75      | Call      | 1,553.01480 | 1.55301      | 1,452.11150    | 1.45211           | 1,553.015  | 17.00         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 8.75      | Put       | 0.21480     | 0.00021      | 0.31150        | 0.00031           | 0.215      | 17.00         | 0.00             | 750.00        |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 8.90      | Call      | 1,403.20500 | 1.40321      | 1,302.39620    | 1.30240           | 1,403.205  | 16.30         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 8.90      | Put       | 0.40500     | 0.00041      | 0.59620        | 0.00060           | 0.405      | 16.30         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 8.93      | Call      | 1,375.35580 | 1.37536      | 1,274.57280    | 1.27457           | 1,375.356  | 16.17         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 8.93      | Put       | 0.45580     | 0.00046      | 0.67280        | 0.00067           | 0.456      | 16.17         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 8.98      | Call      | 1,325.46350 | 1.32546      | 1,224.73550    | 1.22474           | 1,325.464  | 15.93         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 8.98      | Put       | 0.56350     | 0.00056      | 0.83550        | 0.00084           | 0.564      | 15.93         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 9.00      | Call      | 1,303.41890 | 1.30342      | 1,202.71950    | 1.20272           | 1,303.419  | 15.83         | 0.00             | 0             |
| \$ / R             | On 13/12/2013 | Foreign Exchange Future | 9.00      | Put       | 0.61890     | 0.00062      | 0.91950        | 0.00092           | 0.619      | 15.83         | 0.00             | 0             |

| 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 13/12/2013 | Foreign Exchange Future | 9.03  | Call  | 1,275.59680 | 1.27560   | 1,174.93780  | 1.17494        | 1,275.597         | 15.70      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.03  | Put   | 0.69680     | 0.00070   | 1.03780      | 0.00104        | 0.697             | 15.70      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.10  | Call  | 1,203.74700 | 1.20375   | 1,103.21870  | 1.10322        | 1,203.747         | 15.36      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.10  | Put   | 0.94700     | 0.00095   | 1.41870      | 0.00142        | 0.947             | 15.36      | 0.00          | 0                | 12,600.00     |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.20  | Call  | 1,104.25020 | 1.10425   | 1,003.98860  | 1.00399        | 1,104.250         | 14.89      | 0.00          | 0                | 100.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.20  | Put   | 1.45020     | 0.00145   | 2.18860      | 0.00219        | 1.450             | 14.89      | 0.00          | 0                | 30,750.00     |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.40  | Call  | 906.43170   | 0.90643   | 807.30000    | 0.80730        | 906.432           | 14.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.40  | Put   | 3.63170     | 0.00363   | 5.50000      | 0.00550        | 3.632             | 14.09      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.50  | Call  | 808.55100   | 0.80855   | 710.41940    | 0.71042        | 808.551           | 13.72      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.50  | Put   | 5.75100     | 0.00575   | 8.61940      | 0.00862        | 5.751             | 13.72      | 0.00          | 0                | 34,850.00     |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.55  | Call  | 760.01190   | 0.76001   | 662.55290    | 0.66255        | 760.012           | 13.53      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.55  | Put   | 7.21190     | 0.00721   | 10.75290     | 0.01075        | 7.212             | 13.53      | 0.00          | 0                | 100.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.59  | Call  | 721.42810   | 0.72143   | 624.61090    | 0.62461        | 721.428           | 13.38      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.59  | Put   | 8.62810     | 0.00863   | 12.81090     | 0.01281        | 8.628             | 13.38      | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.60  | Call  | 711.82100   | 0.71182   | 615.18020    | 0.61518        | 711.821           | 13.34      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.60  | Put   | 9.02100     | 0.00902   | 13.38020     | 0.01338        | 9.021             | 13.34      | 0.00          | 0                | 24,700.00     |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.69  | Call  | 626.20350   | 0.62620   | 531.49080    | 0.53149        | 626.203           | 13.00      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.69  | Put   | 13.40350    | 0.01340   | 19.69080     | 0.01969        | 13.403            | 13.00      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.70  | Call  | 616.79840   | 0.61680   | 522.34220    | 0.52234        | 616.798           | 12.97      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.70  | Put   | 13.99840    | 0.01400   | 20.54220     | 0.02054        | 13.998            | 12.97      | 0.00          | 0                | 400.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.74  | Put   | 16.63130    | 0.01663   | 25.73150     | 0.02573        | 16.631            | 12.82      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.74  | Call  | 579.43130   | 0.57943   | 487.53150    | 0.48753        | 579.431           | 12.82      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.75  | Call  | 570.15830   | 0.57016   | 478.97570    | 0.47898        | 570.158           | 12.78      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.75  | Put   | 17.35830    | 0.01736   | 27.17570     | 0.02718        | 17.358            | 12.78      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.80  | Call  | 524.25350   | 0.52425   | 437.14680    | 0.43715        | 524.253           | 12.59      | 0.00          | 0                | 500.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.80  | Put   | 21.45350    | 0.02145   | 35.34680     | 0.03535        | 21.453            | 12.59      | 0.00          | 0                | 21,500.00     |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.85  | Call  | 480.98200   | 0.48098   | 397.03180    | 0.39703        | 480.982           | 12.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.85  | Put   | 28.18200    | 0.02818   | 45.23180     | 0.04523        | 28.182            | 12.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.90  | Call  | 439.24080   | 0.43924   | 358.79890    | 0.35880        | 439.241           | 12.72      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.90  | Put   | 36.44080    | 0.03644   | 56.99890     | 0.05700        | 36.441            | 12.72      | 0.00          | 0                | 4,200.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.96  | Call  | 391.40390   | 0.39140   | 315.61140    | 0.31561        | 391.404           | 12.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 9.96  | Put   | 48.60390    | 0.04860   | 73.81140     | 0.07381        | 48.604            | 12.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.00 | Call  | 361.00790   | 0.36101   | 288.54730    | 0.28855        | 361.008           | 12.85      | 0.00          | 0                | 25,200.00     |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.00 | Put   | 58.20790    | 0.05821   | 86.74730     | 0.08675        | 58.208            | 12.85      | 0.00          | 0                | 5,902.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.10 | Call  | 290.76360   | 0.29076   | 227.24060    | 0.22724        | 290.764           | 12.99      | 0.00          | 0                | 250.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.10 | Put   | 87.96360    | 0.08796   | 125.44060    | 0.12544        | 87.964            | 12.99      | 0.00          | 0                | 300.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.14 | Call  | 265.10770   | 0.26511   | 205.31710    | 0.20532        | 265.108           | 13.04      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.14 | Put   | 102.30770   | 0.10231   | 143.51710    | 0.14352        | 102.308           | 13.04      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.15 | Call  | 258.91950   | 0.25892   | 200.07050    | 0.20007        | 258.920           | 13.05      | 0.00          | 0                | 4,000.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.15 | Put   | 106.11950   | 0.10612   | 148.27050    | 0.14827        | 106.120           | 13.05      | 0.00          | 0                | 100.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.20 | Call  | 229.35190   | 0.22935   | 175.22540    | 0.17523        | 229.352           | 13.12      | 0.00          | 0                | 500.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.20 | Put   | 126.55190   | 0.12655   | 173.42540    | 0.17343        | 126.552           | 13.12      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.21 | Call  | 223.71470   | 0.22371   | 171.00370    | 0.17100        | 223.715           | 13.13      | 0.00          | 0                | 21,000.00     |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.21 | Put   | 130.91470   | 0.13091   | 179.20370    | 0.17920        | 130.915           | 13.13      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.25 | Call  | 202.08840   | 0.20209   | 155.01320    | 0.15501        | 202.088           | 13.19      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.25 | Put   | 149.28840   | 0.14929   | 203.21320    | 0.20321        | 149.288           | 13.19      | 0.00          | 0                | 5,300.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.27 | Call  | 191.82950   | 0.19183   | 147.53870    | 0.14754        | 191.830           | 13.21      | 0.00          | 0                | 750.00        |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.27 | Put   | 159.02950   | 0.15903   | 215.73870    | 0.21574        | 159.030           | 13.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.30 | Call  | 177.12910   | 0.17713   | 136.94850    | 0.13695        | 177.129           | 13.25      | 0.00          | 0                | 5,200.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.30 | Put   | 174.32910   | 0.17433   | 235.14850    | 0.23515        | 174.329           | 13.25      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.36 | Call  | 152.93650   | 0.15294   | 117.87230    | 0.11787        | 152.936           | 13.54      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.36 | Put   | 210.13650   | 0.21014   | 276.07230    | 0.27607        | 210.137           | 13.54      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.40 | Call  | 138.50830   | 0.13851   | 106.59610    | 0.10660        | 138.508           | 13.74      | 0.00          | 0                | 20,100.00     |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.40 | Put   | 235.70830   | 0.23571   | 304.79610    | 0.30480        | 235.708           | 13.74      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.48 | Call  | 113.36860   | 0.11337   | 87.11950     | 0.08712        | 113.369           | 14.12      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.48 | Put   | 290.56860   | 0.29057   | 365.31950    | 0.36532        | 290.569           | 14.12      | 0.00          | 0                | 0.00          |
| \$ / R           | On 13/12/2013 | Foreign Exchange Future | 10.51 | Call  | 105.10890   | 0.10511   | 80.76610     | 0.08077        | 105.109           | 14.27      | 0.00          | 0                | 0.00          |



| 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 28/01/2014 | Any day expiry          | 10.52 | Call  | 216.68740   | 0.21669   | 182.99590    | 0.18300        | 216.687           | 14.11      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/01/2014 | Any day expiry          | 10.52 | Put   | 358.98740   | 0.35899   | 427.69590    | 0.42770        | 358.987           | 14.11      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/01/2014 | Any day expiry          | 10.53 | Call  | 213.42130   | 0.21342   | 180.25860    | 0.18026        | 213.421           | 14.15      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/01/2014 | Any day expiry          | 10.53 | Put   | 365.72130   | 0.36572   | 434.95860    | 0.43496        | 365.721           | 14.15      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/02/2014 | Any day expiry          |       |       | 10.42190    | 10.42190  | 10.31930     | 10.31930       |                   | 13.96      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/02/2014 | Any day expiry          | 8.30  | Call  | 2,123.49340 | 2.12349   | 2,021.21910  | 2.02122        | 2,123.493         | 16.25      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/02/2014 | Any day expiry          | 8.30  | Put   | 1.59340     | 0.00159   | 1.91910      | 0.00192        | 1.593             | 16.25      | 0.00          | 0                | 6,000.00      |
| \$ / R           | On 26/02/2014 | Any day expiry          | 10.00 | Call  | 553.54340   | 0.55354   | 484.07040    | 0.48407        | 553.543           | 13.06      | 0.00          | 0                | 6,000.00      |
| \$ / R           | On 26/02/2014 | Any day expiry          | 10.00 | Put   | 131.64340   | 0.13164   | 164.77040    | 0.16477        | 131.643           | 13.06      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/02/2014 | Any day expiry          | 10.57 | Call  | 269.98360   | 0.26998   | 234.67310    | 0.23467        | 269.984           | 14.55      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/02/2014 | Any day expiry          | 10.57 | Put   | 418.08360   | 0.41808   | 485.37310    | 0.48537        | 418.084           | 14.55      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/02/2014 | Any day expiry          | 10.58 | Call  | 266.65790   | 0.26666   | 231.80710    | 0.23181        | 266.658           | 14.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/02/2014 | Any day expiry          | 10.58 | Put   | 424.75790   | 0.42476   | 492.50710    | 0.49251        | 424.758           | 14.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/02/2014 | Any day expiry          | 10.59 | Call  | 263.37480   | 0.26337   | 228.97920    | 0.22898        | 263.375           | 14.62      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/02/2014 | Any day expiry          | 10.59 | Put   | 431.47480   | 0.43147   | 499.67920    | 0.49968        | 431.475           | 14.62      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/02/2014 | Any day expiry          |       |       | 10.42340    | 10.42340  | 10.32080     | 10.32080       |                   | 13.97      | 0.00          | 0                | 20,140.00     |
| \$ / R           | On 27/02/2014 | Any day expiry          | 10.63 | Call  | 252.93230   | 0.25293   | 220.14570    | 0.22015        | 252.932           | 14.77      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/02/2014 | Any day expiry          | 10.63 | Put   | 459.53230   | 0.45953   | 529.34570    | 0.52935        | 459.532           | 14.77      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          |       |       | 10.42490    | 10.42490  | 10.32230     | 10.32230       |                   | 13.99      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.09  | Call  | 1,347.46220 | 1.34746   | 1,247.15120  | 1.24715        | 1,347.462         | 14.00      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.09  | Put   | 12.56220    | 0.01256   | 14.85120     | 0.01485        | 12.562            | 14.00      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.10  | Call  | 1,337.77160 | 1.33777   | 1,237.51510  | 1.23752        | 1,337.772         | 13.97      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.10  | Put   | 12.87160    | 0.01287   | 15.21510     | 0.01522        | 12.872            | 13.97      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.11  | Call  | 1,328.08780 | 1.32809   | 1,227.88760  | 1.22789        | 1,328.088         | 13.94      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/02/2014 | Any day expiry          | 9.11  | Put   | 13.18780    | 0.01319   | 15.58760     | 0.01559        | 13.188            | 13.94      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future |       |       | 10.45070    | 10.45070  | 10.34810     | 10.34810       |                   | 14.23      | 17,327,260.60 | 1,658            | 77,260.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 7.70  | Call  | 2,751.45400 | 2.75145   | 2,648.95700  | 2.64896        | 2,751.454         | 18.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 7.70  | Put   | 0.75400     | 0.00075   | 0.85700      | 0.00086        | 0.754             | 18.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 8.20  | Call  | 2,252.85390 | 2.25285   | 2,150.55100  | 2.15055        | 2,252.854         | 16.47      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 8.20  | Put   | 2.15390     | 0.00215   | 2.45100      | 0.00245        | 2.154             | 16.47      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 8.70  | Call  | 1,757.56590 | 1.75757   | 1,656.08850  | 1.65609        | 1,757.566         | 15.06      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 8.70  | Put   | 6.86590     | 0.00687   | 7.98850      | 0.00799        | 6.866             | 15.06      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.25  | Call  | 1,224.97040 | 1.22497   | 1,126.44900  | 1.12645        | 1,224.970         | 13.64      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.25  | Put   | 24.27040    | 0.02427   | 28.34900     | 0.02835        | 24.270            | 13.64      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.59  | Call  | 916.73990   | 0.91674   | 826.75130    | 0.82675        | 916.740           | 13.17      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.59  | Put   | 56.03990    | 0.05604   | 68.65130     | 0.06865        | 56.040            | 13.17      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.60  | Call  | 908.18050   | 0.90818   | 818.46330    | 0.81846        | 908.181           | 13.17      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.60  | Put   | 57.48050    | 0.05748   | 70.36330     | 0.07036        | 57.481            | 13.17      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.61  | Call  | 899.64900   | 0.89965   | 810.20850    | 0.81021        | 899.649           | 13.17      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.61  | Put   | 58.94900    | 0.05895   | 72.10850     | 0.07211        | 58.949            | 13.17      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.70  | Call  | 824.25000   | 0.82425   | 737.47080    | 0.73747        | 824.250           | 13.13      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.70  | Put   | 73.55000    | 0.07355   | 89.37080     | 0.08937        | 73.550            | 13.13      | 0.00          | 0                | 6.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.75  | Call  | 783.49810   | 0.78350   | 698.33780    | 0.69834        | 783.498           | 13.11      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.75  | Put   | 82.79810    | 0.08280   | 100.23780    | 0.10024        | 82.798            | 13.11      | 0.00          | 0                | 250.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.80  | Call  | 743.61940   | 0.74362   | 660.17300    | 0.66017        | 743.619           | 13.09      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.80  | Put   | 92.91940    | 0.09292   | 112.07300    | 0.11207        | 92.919            | 13.09      | 0.00          | 0                | 7,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.90  | Call  | 666.65520   | 0.66666   | 589.99080    | 0.58999        | 666.655           | 13.05      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 9.90  | Put   | 115.95520   | 0.11596   | 141.89080    | 0.14189        | 115.955           | 13.05      | 0.00          | 0                | 7,500.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.00 | Call  | 596.61600   | 0.59662   | 527.92570    | 0.52793        | 596.616           | 13.15      | 0.00          | 0                | 13,600.00     |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.00 | Put   | 145.91600   | 0.14592   | 179.82570    | 0.17983        | 145.916           | 13.15      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.15 | Call  | 505.38360   | 0.50538   | 444.73680    | 0.44474        | 505.384           | 13.51      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.15 | Put   | 204.68360   | 0.20468   | 246.63680    | 0.24664        | 204.684           | 13.51      | 0.00          | 0                | 100.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.22 | Call  | 466.78710   | 0.46679   | 409.87250    | 0.40987        | 466.787           | 13.68      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.22 | Put   | 236.08710   | 0.23609   | 281.77250    | 0.28177        | 236.087           | 13.68      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.25 | Call  | 451.00570   | 0.45101   | 395.67680    | 0.39568        | 451.006           | 13.75      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.25 | Put   | 250.30570   | 0.25031   | 297.57680    | 0.29758        | 250.306           | 13.75      | 0.00          | 0                | 200.00        |
| \$ / R           | On 17/03/2014 | Foreign Exchange Future | 10.30 | Call  | 425.70580   | 0.42571   | 372.98490    | 0.37298        | 425.706           | 13.87      | 0.00          | 0                | 46,500.00     |



| Contract Details |               |                         | Strike | Call / Put | MTM Yield   | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility    | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-----------|-------------|--------------|----------------|-------------------|---------------|---------------|------------------|---------------|
| \$ / R           | On 26/03/2014 | Any day expiry          | 8.30   | Call       | 2,167.55980 | 2.16756   | 2,065.38000 | 2.06538      | 2,167.560      | 16.10             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 26/03/2014 | Any day expiry          | 8.30   | Put        | 3.25980     | 0.00326   | 3.68000     | 0.00368      | 3.260          | 16.10             | 0.00          | 0             | 6,000.00         |               |
| \$ / R           | On 26/03/2014 | Any day expiry          | 10.10  | Call       | 555.34190   | 0.55534   | 491.91250   | 0.49191      | 555.342        | 13.45             | 0.00          | 0             | 6,000.00         |               |
| \$ / R           | On 26/03/2014 | Any day expiry          | 10.10  | Put        | 191.04190   | 0.19104   | 230.21250   | 0.23021      | 191.042        | 13.45             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 26/05/2014 | Any day expiry          |        |            | 10.55820    | 10.55820  | 10.45550    | 10.45550     |                | 14.71             | 0.00          | 0             | 10,150.00        |               |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.94   | Call       | 788.00660   | 0.78801   | 713.48630   | 0.71349      | 788.007        | 13.37             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.94   | Put        | 169.80660   | 0.16981   | 197.98630   | 0.19799      | 169.807        | 13.37             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.95   | Call       | 780.90620   | 0.78091   | 706.76470   | 0.70676      | 780.906        | 13.37             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.95   | Put        | 172.70620   | 0.17271   | 201.26470   | 0.20126      | 172.706        | 13.37             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.96   | Call       | 773.84040   | 0.77384   | 700.72870   | 0.70073      | 773.840        | 13.37             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 26/05/2014 | Any day expiry          | 9.96   | Put        | 175.64040   | 0.17564   | 205.22870   | 0.20523      | 175.640        | 13.37             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future |        |            | 10.58670    | 10.58670  | 10.48400    | 10.48400     |                | 14.91             | 37,053,450.00 | 3,500         | 29,727.00        |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.00   | Call       | 2,592.96150 | 2.59296   | 2,491.17930 | 2.49118      | 2,592.961      | 16.61             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.00   | Put        | 6.26150     | 0.00626   | 7.17930     | 0.00718      | 6.261          | 16.61             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.45   | Call       | 2,150.82410 | 2.15082   | 2,049.98160 | 2.04998      | 2,150.824      | 15.63             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.45   | Put        | 14.12410    | 0.01412   | 15.98160    | 0.01598      | 14.124         | 15.63             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.64   | Call       | 1,966.51350 | 1.96651   | 1,866.47840 | 1.86648      | 1,966.514      | 15.24             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.64   | Put        | 19.81350    | 0.01981   | 22.47840    | 0.02248      | 19.813         | 15.24             | 0.00          | 0             | 24,582.00        |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.75   | Call       | 1,860.74260 | 1.86074   | 1,761.26370 | 1.76126      | 1,860.743      | 15.02             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.75   | Put        | 24.04260    | 0.02404   | 27.26370    | 0.02726      | 24.043         | 15.02             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.78   | Call       | 1,832.03070 | 1.83203   | 1,732.72110 | 1.73272      | 1,832.031      | 14.96             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 8.78   | Put        | 25.33070    | 0.02533   | 28.72110    | 0.02872      | 25.331         | 14.96             | 0.00          | 0             | 15,489.00        |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.00   | Call       | 1,623.57460 | 1.62357   | 1,525.77060 | 1.52577      | 1,623.575      | 14.52             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.00   | Put        | 36.87460    | 0.03687   | 41.77060    | 0.04177      | 36.875         | 14.52             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.20   | Call       | 1,438.00370 | 1.43800   | 1,342.06010 | 1.34206      | 1,438.004      | 14.12             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.20   | Put        | 51.30370    | 0.05130   | 58.06010    | 0.05806      | 51.304         | 14.12             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.59   | Call       | 1,093.23750 | 1.09324   | 1,008.14140 | 1.00814      | 1,093.238      | 13.44             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.59   | Put        | 96.53750    | 0.09654   | 114.14140   | 0.11414      | 96.538         | 13.44             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.60   | Call       | 1,085.15520 | 1.08516   | 1,000.35180 | 1.00035      | 1,085.155      | 13.44             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.60   | Put        | 98.45520    | 0.09846   | 116.35180   | 0.11635      | 98.455         | 13.44             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.61   | Call       | 1,077.10080 | 1.07710   | 992.59270   | 0.99259      | 1,077.101      | 13.44             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.61   | Put        | 100.40080   | 0.10040   | 118.59270   | 0.11859      | 100.401        | 13.44             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.75   | Call       | 967.38490   | 0.96738   | 887.26370   | 0.88726      | 967.385        | 13.48             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.75   | Put        | 130.68490   | 0.13068   | 153.26370   | 0.15326      | 130.685        | 13.48             | 0.00          | 0             | 250.00           |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.80   | Call       | 929.63790   | 0.92964   | 851.19940   | 0.85120      | 929.638        | 13.49             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.80   | Put        | 142.93790   | 0.14294   | 167.19940   | 0.16720      | 142.938        | 13.49             | 0.00          | 0             | 6.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.97   | Call       | 807.34700   | 0.80735   | 735.00610   | 0.73501      | 807.347        | 13.54             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 9.97   | Put        | 190.64700   | 0.19065   | 221.00610   | 0.22101      | 190.647        | 13.54             | 0.00          | 0             | 24,582.00        |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.01  | Call       | 779.98260   | 0.77998   | 709.78490   | 0.70978      | 779.983        | 13.55             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.01  | Put        | 203.28260   | 0.20328   | 235.78490   | 0.23578      | 203.283        | 13.55             | 0.00          | 0             | 50.00            |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.13  | Call       | 706.42410   | 0.70642   | 643.91460   | 0.64391      | 706.424        | 13.75             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.13  | Put        | 249.72410   | 0.24972   | 289.91460   | 0.28991      | 249.724        | 13.75             | 0.00          | 0             | 15,489.00        |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.80  | Call       | 412.19550   | 0.41220   | 376.21140   | 0.37621      | 412.196        | 15.46             | 0.00          | 0             | 6.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.80  | Put        | 625.49550   | 0.62550   | 692.21140   | 0.69221      | 625.496        | 15.46             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.60  | Call       | 230.22160   | 0.23022   | 212.03720   | 0.21204      | 230.222        | 17.69             | 0.00          | 0             | 250.00           |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.60  | Put        | 1,243.52160 | 1.24352   | 1,328.03720 | 1.32804      | 1,243.522      | 17.69             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.90  | Call       | 188.69650   | 0.18870   | 174.35800   | 0.17436      | 188.697        | 18.50             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.90  | Put        | 1,501.99650 | 1.50200   | 1,590.35800 | 1.59036      | 1,501.996      | 18.50             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.00  | Call       | 177.05470   | 0.17705   | 163.85010   | 0.16385      | 177.055        | 18.77             | 0.00          | 0             | 24,582.00        |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.00  | Put        | 1,590.35470 | 1.59035   | 1,679.85010 | 1.67985      | 1,590.355      | 18.77             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.20  | Call       | 156.58860   | 0.15659   | 145.37160   | 0.14537      | 156.589        | 19.30             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.20  | Put        | 1,769.88860 | 1.76989   | 1,861.37160 | 1.86137      | 1,769.889      | 19.30             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.24  | Call       | 152.90040   | 0.15290   | 142.03880   | 0.14204      | 152.900        | 19.40             | 0.00          | 0             | 15,489.00        |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.24  | Put        | 1,806.20040 | 1.80620   | 1,898.03880 | 1.89804      | 1,806.200      | 19.40             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.50  | Call       | 131.72660   | 0.13173   | 122.90130   | 0.12290      | 131.727        | 20.10             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.50  | Put        | 2,045.02660 | 2.04503   | 2,138.90130 | 2.13890      | 2,045.027      | 20.10             | 0.00          | 0             | 0.00             |               |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.90  | Call       | 114.86070   | 0.11486   | 112.05030   | 0.11205      | 114.861        | 21.61             | 0.00          | 0             | 0.00             |               |











| 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 15/09/2014 | Foreign Exchange Future | 14.34  | Put        | 695.73180   |       | 0.69573   |           | 739.71270    | 0.73971        | 695.732           | 14.29      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.35  | Call       | 826.73170   |       | 0.82673   |           | 776.49940    | 0.77650        | 826.732           | 14.31      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.35  | Put        | 701.53170   |       | 0.70153   |           | 745.69940    | 0.74570        | 701.532           | 14.31      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.36  | Call       | 822.55900   |       | 0.82256   |           | 772.50220    | 0.77250        | 822.559           | 14.32      | 0.00          | 0                | 0.00          |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.36  | Put        | 707.35900   |       | 0.70736   |           | 751.70220    | 0.75170        | 707.359           | 14.32      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future |        |            | 14.68400    |       | 14.68400  |           | 14.59150     | 14.59150       |                   | 15.03      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.69  | Call       | 1,406.36470 |       | 1.40636   |           | 1,333.98330  | 1.33398        | 1,406.365         | 13.73      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.69  | Put        | 412.36470   |       | 0.41236   |           | 432.48330    | 0.43248        | 412.365           | 13.73      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.70  | Put        | 416.13680   |       | 0.41614   |           | 436.31870    | 0.43632        | 416.137           | 13.74      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.70  | Call       | 1,400.13680 |       | 1.40014   |           | 1,327.81870  | 1.32782        | 1,400.137         | 13.74      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.71  | Call       | 1,393.92950 |       | 1.39393   |           | 1,321.67470  | 1.32167        | 1,393.930         | 13.75      | 0.00          | 0                | 0.00          |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.71  | Put        | 419.92950   |       | 0.41993   |           | 440.17470    | 0.44017        | 419.929           | 13.75      | 0.00          | 0                | 0.00          |
| 2025             | On 07/11/2013 | Bond Future             |        |            | 109.89192   |       | 109.89192 |           | 110.00141    | 110.00141      |                   |            | 0.00          | 0                | 0.00          |
| 2025             | On 07/11/2013 | Bond Future             | 110.99 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2025             | On 07/11/2013 | Bond Future             | 110.99 | Put        | 1,098.08000 |       | 1.09808   |           | 988.59000    | 0.98859        | 1,098.080         |            | 0.00          | 0                | 0.00          |
| 2025             | On 07/11/2013 | Bond Future             | 111.00 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2025             | On 07/11/2013 | Bond Future             | 111.00 | Put        | 1,108.08000 |       | 1.10808   |           | 998.59000    | 0.99859        | 1,108.080         |            | 0.00          | 0                | 0.00          |
| 2025             | On 07/11/2013 | Bond Future             | 111.01 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2025             | On 07/11/2013 | Bond Future             | 111.01 | Put        | 1,118.08000 |       | 1.11808   |           | 1,008.59000  | 1.00859        | 1,118.080         |            | 0.00          | 0                | 0.00          |
| 2025             | On 06/02/2014 | Bond Future             |        |            | 110.26302   |       | 110.26302 |           | 110.37402    | 110.37402      |                   |            | 0.00          | 0                | 0.00          |
| 2025             | On 06/02/2014 | Bond Future             | 110.99 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2025             | On 06/02/2014 | Bond Future             | 110.99 | Put        | 726.98000   |       | 0.72698   |           | 615.98000    | 0.61598        | 726.980           |            | 0.00          | 0                | 0.00          |
| 2025             | On 06/02/2014 | Bond Future             | 111.00 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2025             | On 06/02/2014 | Bond Future             | 111.00 | Put        | 736.98000   |       | 0.73698   |           | 625.98000    | 0.62598        | 736.980           |            | 0.00          | 0                | 0.00          |
| 2025             | On 06/02/2014 | Bond Future             | 111.01 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2025             | On 06/02/2014 | Bond Future             | 111.01 | Put        | 746.98000   |       | 0.74698   |           | 635.98000    | 0.63598        | 746.980           |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/11/2013 | Bond Future             |        |            | 106.44297   |       | 106.44297 |           | 106.04993    | 106.04993      |                   |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/11/2013 | Bond Future             | 109.99 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/11/2013 | Bond Future             | 109.99 | Put        | 3,547.03000 |       | 3.54703   |           | 3,940.07000  | 3.94007        | 3,547.030         |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/11/2013 | Bond Future             | 110.00 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/11/2013 | Bond Future             | 110.00 | Put        | 3,557.03000 |       | 3.55703   |           | 3,950.07000  | 3.95007        | 3,557.030         |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/11/2013 | Bond Future             | 110.01 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2038             | On 07/11/2013 | Bond Future             | 110.01 | Put        | 3,567.03000 |       | 3.56703   |           | 3,960.07000  | 3.96007        | 3,567.030         |            | 0.00          | 0                | 0.00          |
| 2038             | On 06/02/2014 | Bond Future             |        |            | 106.63244   |       | 106.63244 |           | 106.23408    | 106.23408      |                   |            | 0.00          | 0                | 24.00         |
| 2038             | On 06/02/2014 | Bond Future             | 106.99 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2038             | On 06/02/2014 | Bond Future             | 106.99 | Put        | 357.56000   |       | 0.35756   |           | 755.92000    | 0.75592        | 357.560           |            | 0.00          | 0                | 0.00          |
| 2038             | On 06/02/2014 | Bond Future             | 107.00 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2038             | On 06/02/2014 | Bond Future             | 107.00 | Put        | 367.56000   |       | 0.36756   |           | 765.92000    | 0.76592        | 367.560           |            | 0.00          | 0                | 0.00          |
| 2038             | On 06/02/2014 | Bond Future             | 107.01 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2038             | On 06/02/2014 | Bond Future             | 107.01 | Put        | 377.56000   |       | 0.37756   |           | 775.92000    | 0.77592        | 377.560           |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/11/2013 | Bond Future             |        |            | 110.52456   |       | 110.52456 |           | 110.52244    | 110.52244      |                   |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/11/2013 | Bond Future             | 109.99 | Call       | 534.56000   |       | 0.53456   |           | 532.44000    | 0.53244        | 534.560           |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/11/2013 | Bond Future             | 109.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/11/2013 | Bond Future             | 110.00 | Call       | 524.56000   |       | 0.52456   |           | 522.44000    | 0.52244        | 524.560           |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/11/2013 | Bond Future             | 110.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/11/2013 | Bond Future             | 110.01 | Call       | 514.56000   |       | 0.51456   |           | 512.44000    | 0.51244        | 514.560           |            | 0.00          | 0                | 0.00          |
| 2050             | On 07/11/2013 | Bond Future             | 110.01 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2050             | On 06/02/2014 | Bond Future             |        |            | 110.63185   |       | 110.63185 |           | 110.62973    | 110.62973      |                   |            | 0.00          | 0                | 472.00        |
| 2050             | On 06/02/2014 | Bond Future             | 109.99 | Call       | 641.85000   |       | 0.64185   |           | 639.73000    | 0.63973        | 641.850           |            | 0.00          | 0                | 0.00          |
| 2050             | On 06/02/2014 | Bond Future             | 109.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2050             | On 06/02/2014 | Bond Future             | 110.00 | Call       | 631.85000   |       | 0.63185   |           | 629.73000    | 0.62973        | 631.850           |            | 0.00          | 0                | 0.00          |
| 2050             | On 06/02/2014 | Bond Future             | 110.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| 2050             | On 06/02/2014 | Bond Future             | 110.01 | Call       | 621.85000   |       | 0.62185   |           | 619.73000    | 0.61973        | 621.850           |            | 0.00          | 0                | 0.00          |



| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future | 9.56   | Put        | 256.23420 |       | 0.25623   | 290.37020 | 0.29037      |                | 256.234           | 12.12      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/12/2013 | Foreign Exchange Future |        |            | 9.85610   |       | 9.85610   | 9.79230   | 9.79230      |                |                   | 12.56      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/12/2013 | Foreign Exchange Future | 9.94   | Call       | 125.17800 |       | 0.12518   | 102.63460 | 0.10263      |                | 125.178           | 12.85      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/12/2013 | Foreign Exchange Future | 9.94   | Put        | 209.07800 |       | 0.20908   | 250.33460 | 0.25033      |                | 209.078           | 12.85      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/12/2013 | Foreign Exchange Future | 9.95   | Call       | 121.52310 |       | 0.12152   | 99.55300  | 0.09955      |                | 121.523           | 12.88      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/12/2013 | Foreign Exchange Future | 9.95   | Put        | 215.42310 |       | 0.21542   | 257.25300 | 0.25725      |                | 215.423           | 12.88      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/12/2013 | Foreign Exchange Future | 9.96   | Call       | 117.95650 |       | 0.11796   | 96.55090  | 0.09655      |                | 117.956           | 12.92      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/12/2013 | Foreign Exchange Future | 9.96   | Put        | 221.85650 |       | 0.22186   | 264.25090 | 0.26425      |                | 221.857           | 12.92      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future |        |            | 9.97340   |       | 9.97340   | 9.90910   | 9.90910      |                |                   | 12.53      | 0.00          | 0                | 50.00         |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.94   | Call       | 316.13780 |       | 0.31614   | 285.78590 | 0.28579      |                | 316.138           | 12.53      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.94   | Put        | 282.73780 |       | 0.28274   | 316.68590 | 0.31669      |                | 282.738           | 12.53      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.95   | Call       | 311.32840 |       | 0.31133   | 281.75880 | 0.28176      |                | 311.328           | 12.53      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.95   | Put        | 287.92840 |       | 0.28793   | 322.65880 | 0.32266      |                | 287.928           | 12.53      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.96   | Call       | 306.98090 |       | 0.30698   | 277.78400 | 0.27778      |                | 306.981           | 12.56      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 17/03/2014 | Foreign Exchange Future | 9.96   | Put        | 293.58090 |       | 0.29358   | 328.68400 | 0.32868      |                | 293.581           | 12.56      | 0.00          | 0                | 0.00          |
| CF CANDO CADP    | On 13/12/2013 | Can-Do Future           |        |            | 100.69560 |       | 100.69560 | -70.18170 | -70.18170    |                |                   |            | 0.00          | 0                | 2,274.00      |
| CF CANDO CADR    | On 13/12/2013 | Can-Do Future           |        |            | 601.85360 |       | 601.85360 | 530.52470 | 530.52470    |                |                   |            | 0.00          | 0                | 696.00        |
| CF CANDO CADS    | On 13/12/2013 | Can-Do Future           |        |            | 476.74700 |       | 476.74700 | 392.38040 | 392.38040    |                |                   |            | 0.00          | 0                | 6,000.00      |
| CF CANDO CADT    | On 13/12/2013 | Can-Do Future           |        |            | 286.46740 |       | 286.46740 | 231.30930 | 231.30930    |                |                   |            | 0.00          | 0                | 1,600.00      |
| CF CANDO CAEX    | On 13/12/2013 | Can-Do Future           |        |            | 20.45000  |       | 20.45000  | 15.80300  | 15.80300     |                |                   |            | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/12/2013 | Foreign Exchange Future |        |            | 11.27970  |       | 11.27970  | 11.18940  | 11.18940     |                |                   | 12.60      | 0.00          | 0                | 587.00        |
| CHF / R          | On 13/12/2013 | Foreign Exchange Future | 10.79  | Call       | 512.42450 |       | 0.51242   | 439.78210 | 0.43978      |                | 512.424           | 11.44      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/12/2013 | Foreign Exchange Future | 10.79  | Put        | 22.72450  |       | 0.02272   | 40.38210  | 0.04038      |                | 22.724            | 11.44      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/12/2013 | Foreign Exchange Future | 10.80  | Call       | 503.79370 |       | 0.50379   | 431.76780 | 0.43177      |                | 503.794           | 11.46      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/12/2013 | Foreign Exchange Future | 10.80  | Put        | 24.09370  |       | 0.02409   | 42.36780  | 0.04237      |                | 24.094            | 11.46      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/12/2013 | Foreign Exchange Future | 10.81  | Call       | 495.22490 |       | 0.49522   | 423.82400 | 0.42382      |                | 495.225           | 11.49      | 0.00          | 0                | 0.00          |
| CHF / R          | On 13/12/2013 | Foreign Exchange Future | 10.81  | Put        | 25.52490  |       | 0.02552   | 44.42400  | 0.04442      |                | 25.525            | 11.49      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future |        |            | 11.45090  |       | 11.45090  | 11.35940  | 11.35940     |                |                   | 13.75      | 0.00          | 0                | 100.00        |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.29  | Call       | 453.29080 |       | 0.45329   | 408.68660 | 0.40869      |                | 453.291           | 13.47      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.29  | Put        | 292.39080 |       | 0.29239   | 339.28660 | 0.33929      |                | 292.391           | 13.47      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.30  | Call       | 448.26000 |       | 0.44826   | 404.05840 | 0.40406      |                | 448.260           | 13.48      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.30  | Put        | 297.36000 |       | 0.29736   | 344.65840 | 0.34466      |                | 297.360           | 13.48      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.31  | Call       | 443.27740 |       | 0.44328   | 399.47400 | 0.39947      |                | 443.277           | 13.50      | 0.00          | 0                | 0.00          |
| CHF / R          | On 17/03/2014 | Foreign Exchange Future | 11.31  | Put        | 302.37740 |       | 0.30238   | 350.07400 | 0.35007      |                | 302.377           | 13.50      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/12/2013 | Foreign Exchange Future |        |            | 1.69110   |       | 1.69110   | 1.67440   | 1.67440      |                |                   | 13.17      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/12/2013 | Foreign Exchange Future | 1.65   | Call       | 528.76660 |       | 0.05288   | 408.57280 | 0.04086      |                | 528.767           | 12.83      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/12/2013 | Foreign Exchange Future | 1.65   | Put        | 117.76660 |       | 0.01178   | 164.57280 | 0.01646      |                | 117.767           | 12.83      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/12/2013 | Foreign Exchange Future | 1.66   | Call       | 460.91420 |       | 0.04609   | 352.64710 | 0.03526      |                | 460.914           | 12.90      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/12/2013 | Foreign Exchange Future | 1.66   | Put        | 149.91420 |       | 0.01499   | 208.64710 | 0.02086      |                | 149.914           | 12.90      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/12/2013 | Foreign Exchange Future | 1.67   | Call       | 398.50320 |       | 0.03985   | 302.74130 | 0.03027      |                | 398.503           | 12.97      | 0.00          | 0                | 0.00          |
| CNH / R          | On 13/12/2013 | Foreign Exchange Future | 1.67   | Put        | 187.50320 |       | 0.01875   | 258.74130 | 0.02587      |                | 187.503           | 12.97      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future |        |            | 1.71020   |       | 1.71020   | 1.69320   | 1.69320      |                |                   | 13.52      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.69   | Call       | 654.97940 |       | 0.06550   | 568.34160 | 0.05683      |                | 654.979           | 13.44      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.69   | Put        | 452.97940 |       | 0.04530   | 536.34160 | 0.05363      |                | 452.979           | 13.44      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.70   | Call       | 605.20510 |       | 0.06052   | 524.69260 | 0.05247      |                | 605.205           | 13.52      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.70   | Put        | 503.20510 |       | 0.05032   | 592.69260 | 0.05927      |                | 503.205           | 13.52      | 0.00          | 0                | 0.00          |
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.71   | Call       | 562.23220 |       | 0.05622   | 487.02670 | 0.04870      |                | 562.232           | 13.68      | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM           | Yield | MarkPrice | Spot Rate | Previous MTM  | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|---------------|-------|-----------|-----------|---------------|----------------|-------------------|------------|----------------|------------------|---------------|
| CNH / R          | On 17/03/2014 | Foreign Exchange Future | 1.71   | Put        | 560.23220     |       | 0.05602   |           | 655.02670     | 0.06550        | 560.232           | 13.68      | 0.00           | 0                | 0.00          |
| EL28             | On 07/11/2013 | Bond Future             |        |            | 111.15079     |       | 111.15079 |           | 111.14864     | 111.14864      |                   |            | 0.00           | 0                | 0.00          |
| EL28             | On 07/11/2013 | Bond Future             | 109.99 | Call       | 1,160.79000   |       | 1.16079   |           | 1,158.64000   | 1.15864        | 1,160.790         |            | 0.00           | 0                | 0.00          |
| EL28             | On 07/11/2013 | Bond Future             | 109.99 | Put        | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| EL28             | On 07/11/2013 | Bond Future             | 110.00 | Call       | 1,150.79000   |       | 1.15079   |           | 1,148.64000   | 1.14864        | 1,150.790         |            | 0.00           | 0                | 0.00          |
| EL28             | On 07/11/2013 | Bond Future             | 110.00 | Put        | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| EL28             | On 07/11/2013 | Bond Future             | 110.01 | Call       | 1,140.79000   |       | 1.14079   |           | 1,138.64000   | 1.13864        | 1,140.790         |            | 0.00           | 0                | 0.00          |
| EL28             | On 07/11/2013 | Bond Future             | 110.01 | Put        | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             |        |            | 112.62645     |       | 112.62645 |           | 112.62432     | 112.62432      |                   |            | 0.00           | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 110.99 | Call       | 1,636.45000   |       | 1.63645   |           | 1,634.32000   | 1.63432        | 1,636.450         |            | 0.00           | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 110.99 | Put        | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 111.00 | Call       | 1,626.45000   |       | 1.62645   |           | 1,624.32000   | 1.62432        | 1,626.450         |            | 0.00           | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 111.00 | Put        | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 111.01 | Call       | 1,616.45000   |       | 1.61645   |           | 1,614.32000   | 1.61432        | 1,616.450         |            | 0.00           | 0                | 0.00          |
| EL28             | On 06/02/2014 | Bond Future             | 111.01 | Put        | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 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          |
| ES23A            | On 25/01/2023 | Price Contribution      |        |            | 100.00000     |       | 100.00000 |           | 100.00000     | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution      |        |            | 100.00000     |       | 100.00000 |           | 100.00000     | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| ES33             | On 07/11/2013 | Bond Future             |        |            | 9.60013       |       | 82.71084  |           | 9.56634       | 82.96548       |                   |            | 0.00           | 0                | 6,292.00      |
| ES33             | On 07/11/2013 | Bond Future             | 8.49   | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On 07/11/2013 | Bond Future             | 8.49   | Put        | 9,053.40000   |       | 9.05340   |           | 8,798.76000   | 8.79876        | 9,053.400         |            | 0.00           | 0                | 0.00          |
| ES33             | On 07/11/2013 | Bond Future             | 8.50   | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On 07/11/2013 | Bond Future             | 8.50   | Put        | 8,965.12000   |       | 8.96512   |           | 8,710.48000   | 8.71048        | 8,965.120         |            | 0.00           | 0                | 0.00          |
| ES33             | On 07/11/2013 | Bond Future             | 8.51   | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On 07/11/2013 | Bond Future             | 8.51   | Put        | 8,876.97000   |       | 8.87697   |           | 8,622.33000   | 8.62233        | 8,876.970         |            | 0.00           | 0                | 0.00          |
| ES33             | On 06/02/2014 | Bond Future             |        |            | 9.71922       |       | 83.79867  |           | 9.68430       | 84.05661       |                   |            | 0.00           | 0                | 6,292.00      |
| ES33             | On 06/02/2014 | Bond Future             | 9.54   | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On 06/02/2014 | Bond Future             | 9.54   | Put        | 1,337.50000   |       | 1.33750   |           | 1,079.56000   | 1.07956        | 1,337.500         |            | 0.00           | 0                | 0.00          |
| ES33             | On 06/02/2014 | Bond Future             | 9.55   | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On 06/02/2014 | Bond Future             | 9.55   | Put        | 1,261.97000   |       | 1.26197   |           | 1,004.03000   | 1.00403        | 1,261.970         |            | 0.00           | 0                | 0.00          |
| ES33             | On 06/02/2014 | Bond Future             | 9.56   | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On 06/02/2014 | Bond Future             | 9.56   | Put        | 1,186.55000   |       | 1.18655   |           | 928.61000     | 0.92861        | 1,186.550         |            | 0.00           | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future             |        |            | 9.83651       |       | 81.13815  |           | 9.80043       | 81.39955       |                   |            | 0.00           | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future             | 9.54   | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future             | 9.54   | Put        | 2,188.06000   |       | 2.18806   |           | 1,926.66000   | 1.92666        | 2,188.060         |            | 0.00           | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future             | 9.55   | Put        | 2,112.77000   |       | 2.11277   |           | 1,851.37000   | 1.85137        | 2,112.770         |            | 0.00           | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future             | 9.55   | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future             | 9.56   | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| ES33             | On 08/05/2014 | Bond Future             | 9.56   | Put        | 2,037.58000   |       | 2.03758   |           | 1,776.18000   | 1.77618        | 2,037.580         |            | 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          |
| GOVI             | On 07/11/2013 | GOVI                    |        |            | 434.17000     |       | 434.17000 |           | 434.75900     | 434.75900      |                   |            | 99,859,100.00  | 23               | 38.00         |
| GOVI             | On 07/11/2013 | GOVI                    | 445.99 | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI                    | 445.99 | Put        | 118,200.00000 |       | 11.82000  |           | 112,310.00000 | 11.23100       | 118,200.000       |            | 0.00           | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI                    | 446.00 | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI                    | 446.00 | Put        | 118,300.00000 |       | 11.83000  |           | 112,410.00000 | 11.24100       | 118,300.000       |            | 0.00           | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI                    | 446.01 | Call       | 0.00000       |       | 0.00000   |           | 0.00000       | 0.00000        | 0.000             |            | 0.00           | 0                | 0.00          |
| GOVI             | On 07/11/2013 | GOVI                    | 446.01 | Put        | 118,400.00000 |       | 11.84000  |           | 112,510.00000 | 11.25100       | 118,400.000       |            | 0.00           | 0                | 0.00          |
| GOVI             | On 06/02/2014 | GOVI                    |        |            | 439.88000     |       | 439.88000 |           | 440.47700     | 440.47700      |                   |            | 101,172,400.00 | 23               | 351.00        |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield     | MarkPrice | Spot Rate    | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-----------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GOVI             | On 06/02/2014 | GOVI                    | 439.99 | Call       | 0.00000      | 0.00000   |           | 4,870.00000  | 0.48700      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2014 | GOVI                    | 439.99 | Put        | 1,100.00000  | 0.11000   |           | 0.00000      | 0.00000      |                | 1,100.000         |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2014 | GOVI                    | 440.00 | Call       | 0.00000      | 0.00000   |           | 4,770.00000  | 0.47700      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2014 | GOVI                    | 440.00 | Put        | 1,200.00000  | 0.12000   |           | 0.00000      | 0.00000      |                | 1,200.000         |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2014 | GOVI                    | 440.01 | Call       | 0.00000      | 0.00000   |           | 4,670.00000  | 0.46700      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/02/2014 | GOVI                    | 440.01 | Put        | 1,300.00000  | 0.13000   |           | 0.00000      | 0.00000      |                | 1,300.000         |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI                    |        |            | 452.03200    | 452.03200 |           | 452.64600    | 452.64600    |                |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI                    | 459.99 | Call       | 0.00000      | 0.00000   |           | 0.00000      | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI                    | 459.99 | Put        | 79,580.00000 | 7.95800   |           | 73,440.00000 | 7.34400      |                | 79,580.000        |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI                    | 460.00 | Put        | 79,680.00000 | 7.96800   |           | 73,540.00000 | 7.35400      |                | 79,680.000        |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI                    | 460.00 | Call       | 0.00000      | 0.00000   |           | 0.00000      | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI                    | 460.01 | Call       | 0.00000      | 0.00000   |           | 0.00000      | 0.00000      |                | 0.000             |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI                    | 460.01 | Put        | 79,780.00000 | 7.97800   |           | 73,640.00000 | 7.36400      |                | 79,780.000        |            | 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 31/01/2038 | Price Contribution      |        |            | 100.00000    | 100.00000 |           | 100.00000    | 100.00000    |                |                   |            | 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 07/11/2013 | Index Future            |        |            | 198.12800    | 198.12800 |           | 198.16800    | 198.16800    |                |                   |            | 23,775,360.00 | 12               | 500.00        |
| IGOV             | On 06/02/2014 | Index Future            |        |            | 200.75800    | 200.75800 |           | 200.79900    | 200.79900    |                |                   |            | 24,090,960.00 | 12               | 1,013.00      |
| IGOV             | On 08/05/2014 | Index Future            |        |            | 203.47000    | 203.47000 |           | 203.51200    | 203.51200    |                |                   |            | 0.00          | 0                | 7.00          |
| ILBI             | On 07/11/2013 | Index Future            |        |            | 536.56000    | 536.56000 |           | 536.80600    | 536.80600    |                |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 06/02/2014 | Index Future            |        |            | 543.78600    | 543.78600 |           | 544.03600    | 544.03600    |                |                   |            | 0.00          | 0                | 186.00        |
| J201             | On 22/12/2014 | Interest Rate Swap      |        |            | 8.65500      | 0.05139   |           | 8.65500      | 0.05139      |                |                   | 15.00      | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/11/2013 | Jibar Tradeable Future  |        |            | 5.15000      | 94.85000  |           | 5.16000      | 94.84000     |                |                   |            | 0.00          | 0                | 100.00        |
| JIBAR FUTURE     | On 18/12/2013 | Jibar Tradeable Future  |        |            | 5.16000      | 94.84000  |           | 5.17000      | 94.83000     |                |                   |            | 0.00          | 0                | 1,500.00      |
| JIBAR FUTURE     | On 15/01/2014 | Jibar Tradeable Future  |        |            | 5.20000      | 94.80000  |           | 5.21000      | 94.79000     |                |                   |            | 0.00          | 0                | 1,000.00      |
| JIBAR FUTURE     | On 19/02/2014 | Jibar Tradeable Future  |        |            | 5.30000      | 94.70000  |           | 5.31000      | 94.69000     |                |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/03/2014 | Jibar Tradeable Future  |        |            | 5.37000      | 94.63000  |           | 5.40000      | 94.60000     |                |                   |            | 0.00          | 0                | 400.00        |
| JIBAR FUTURE     | On 16/04/2014 | Jibar Tradeable Future  |        |            | 5.45000      | 94.55000  |           | 5.48000      | 94.52000     |                |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/06/2014 | Jibar Tradeable Future  |        |            | 5.65000      | 94.35000  |           | 5.71000      | 94.29000     |                |                   |            | 0.00          | 0                | 2,000.00      |
| JIBAR FUTURE     | On 17/09/2014 | Jibar Tradeable Future  |        |            | 6.01000      | 93.99000  |           | 6.07000      | 93.93000     |                |                   |            | 0.00          | 0                | 1,000.00      |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future  |        |            | 6.29000      | 93.71000  |           | 6.34000      | 93.66000     |                |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/03/2015 | Jibar Tradeable Future  |        |            | 6.57000      | 93.43000  |           | 6.62000      | 93.38000     |                |                   |            | 0.00          | 0                | 150.00        |
| JIBAR FUTURE     | On 17/06/2015 | Jibar Tradeable Future  |        |            | 6.83000      | 93.17000  |           | 6.87000      | 93.13000     |                |                   |            | 0.00          | 0                | 2,000.00      |
| JIBAR FUTURE     | On 16/09/2015 | Jibar Tradeable Future  |        |            | 7.10000      | 92.90000  |           | 7.13000      | 92.87000     |                |                   |            | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/12/2013 | Foreign Exchange Future |        |            | 8.53700      | 8.53700   |           | 8.43930      | 8.43930      |                |                   | 9.20       | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/12/2013 | Foreign Exchange Future | 8.14   | Call       | 404.22310    | 0.40422   |           | 314.19610    | 0.31420      |                | 404.223           | 9.68       | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/12/2013 | Foreign Exchange Future | 8.14   | Put        | 7.22310      | 0.00722   |           | 14.89610     | 0.01490      |                | 7.223             | 9.68       | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/12/2013 | Foreign Exchange Future | 8.15   | Call       | 394.86350    | 0.39486   |           | 305.41870    | 0.30542      |                | 394.863           | 9.67       | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/12/2013 | Foreign Exchange Future | 8.15   | Put        | 7.86350      | 0.00786   |           | 16.11870     | 0.01612      |                | 7.864             | 9.67       | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/12/2013 | Foreign Exchange Future | 8.16   | Call       | 385.55220    | 0.38555   |           | 296.72180    | 0.29672      |                | 385.552           | 9.66       | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 13/12/2013 | Foreign Exchange Future | 8.16   | Put        | 8.55220      | 0.00855   |           | 17.42180     | 0.01742      |                | 8.552             | 9.66       | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future |        |            | 8.61280      | 8.61280   |           | 8.51330      | 8.51330      |                |                   | 10.59      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future | 8.14   | Call       | 529.50510    | 0.52951   |           | 448.15460    | 0.44815      |                | 529.505           | 10.72      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future | 8.14   | Put        | 56.70510     | 0.05671   |           | 74.85460     | 0.07485      |                | 56.705            | 10.72      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future | 8.15   | Call       | 521.26040    | 0.52126   |           | 440.70350    | 0.44070      |                | 521.260           | 10.71      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future | 8.15   | Put        | 58.46040     | 0.05846   |           | 77.40350     | 0.07740      |                | 58.460            | 10.71      | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 17/03/2014 | Foreign Exchange Future | 8.16   | Call       | 513.29140    | 0.51329   |           | 433.31350    | 0.43331      |                | 513.291           | 10.70      | 0.00          | 0                | 0.00          |





| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| R157             | On 07/08/2014 | Bond Future        | 6.75   | Call       | 897.99000    |       | 0.89799   |           | 931.27000    | 0.93127        | 897.990           | 1.93       | 0.00             | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future        | 6.75   | Put        | 623.24000    |       | 0.62324   |           | 600.20000    | 0.60020        | 623.240           | 1.93       | 0.00             | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future        | 6.76   | Call       | 904.44000    |       | 0.90444   |           | 937.85000    | 0.93785        | 904.440           | 1.93       | 0.00             | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future        | 6.76   | Put        | 618.77000    |       | 0.61877   |           | 595.86000    | 0.59586        | 618.770           | 1.93       | 0.00             | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        |        |            | 6.84888      |       | 107.45785 |           | 6.78142      | 107.51478      |                   |            | 0.00             | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.19   | Put        | 558.14000    |       | 0.55814   |           | 501.21000    | 0.50121        | 558.140           |            | 0.00             | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.19   | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00             | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.20   | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00             | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.20   | Put        | 549.63000    |       | 0.54963   |           | 492.70000    | 0.49270        | 549.630           |            | 0.00             | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.21   | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00             | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future        | 6.21   | Put        | 541.13000    |       | 0.54113   |           | 484.20000    | 0.48420        | 541.130           |            | 0.00             | 0                | 0.00          |
| R157             | On 15/09/2015 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00             | 0                | 0.00          |
| R157/R201        | On 15/09/2015 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00             | 0                | 0.00          |
| R157/R206        | On 15/09/2015 | Price Contribution |        |            | 100.00000    |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        |        |            | 8.13411      |       | 122.97018 |           | 8.11510      | 123.14148      |                   | 12.31      | 3,631,801,296.12 | 29,534           | 14,810.00     |
| R186             | On 07/11/2013 | Bond Future        | 6.50   | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 11.93      | 0.00             | 0                | 5,290.00      |
| R186             | On 07/11/2013 | Bond Future        | 6.50   | Put        | 16,075.31000 |       | 16.07531  |           | 15,904.01000 | 15.90401       | 16,075.310        | 11.93      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 6.75   | Call       | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 11.93      | 0.00             | 0                | 1,000.00      |
| R186             | On 07/11/2013 | Bond Future        | 6.75   | Put        | 13,428.90000 |       | 13.42890  |           | 13,257.60000 | 13.25760       | 13,428.900        | 11.93      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.00   | Call       | 80.41000     |       | 0.08041   |           | 178.87000    | 0.17887        | 80.410            | 12.31      | 0.00             | 0                | 1,000.00      |
| R186             | On 07/11/2013 | Bond Future        | 8.00   | Put        | 1,296.33000  |       | 1.29633   |           | 1,223.49000  | 1.22349        | 1,296.330         | 12.31      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.14   | Put        | 423.58000    |       | 0.42358   |           | 446.10000    | 0.44610        | 423.580           | 12.38      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.14   | Call       | 476.59000    |       | 0.47659   |           | 670.41000    | 0.67041        | 476.590           | 12.38      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.15   | Call       | 524.67000    |       | 0.52467   |           | 722.34000    | 0.72234        | 524.670           | 12.39      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.15   | Put        | 381.74000    |       | 0.38174   |           | 408.11000    | 0.40811        | 381.740           | 12.39      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.16   | Call       | 575.54000    |       | 0.57554   |           | 776.48000    | 0.77648        | 575.540           | 12.39      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.16   | Put        | 342.79000    |       | 0.34279   |           | 372.43000    | 0.37243        | 342.790           | 12.39      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.25   | Put        | 109.24000    |       | 0.10924   |           | 145.46000    | 0.14546        | 109.240           | 12.44      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.25   | Call       | 1,146.13000  |       | 1.14613   |           | 1,353.65000  | 1.35365        | 1,146.130         | 12.44      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.50   | Call       | 3,231.51000  |       | 3.23151   |           | 3,405.26000  | 3.40526        | 3,231.510         | 12.57      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.50   | Put        | 0.70000      |       | 0.00070   |           | 3.15000      | 0.00315        | 0.700             | 12.57      | 0.00             | 0                | 4,000.00      |
| R186             | On 07/11/2013 | Bond Future        | 8.75   | Call       | 5,367.61000  |       | 5.36761   |           | 5,538.92000  | 5.53892        | 5,367.610         | 12.69      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 8.75   | Put        | 0.00000      |       | 0.00000   |           | 0.01000      | 0.00001        | 0.000             | 12.69      | 0.00             | 0                | 1,030.00      |
| R186             | On 07/11/2013 | Bond Future        | 9.00   | Call       | 7,448.98000  |       | 7.44898   |           | 7,620.28000  | 7.62028        | 7,448.980         | 12.82      | 0.00             | 0                | 0.00          |
| R186             | On 07/11/2013 | Bond Future        | 9.00   | Put        | 0.00000      |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 12.82      | 0.00             | 0                | 1,200.00      |
| R186             | On 06/02/2014 | Bond Future        |        |            | 8.22815      |       | 119.29800 |           | 8.20845      | 119.47159      |                   | 13.35      | 3,488,154,222.00 | 29,239           | 55,882.00     |
| R186             | On 06/02/2014 | Bond Future        | 7.74   | Call       | 1,503.96000  |       | 1.50396   |           | 1,572.84000  | 1.57284        | 1,503.960         | 13.26      | 0.00             | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 7.74   | Put        | 5,912.73000  |       | 5.91273   |           | 5,808.02000  | 5.80802        | 5,912.730         | 13.26      | 0.00             | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 7.75   | Call       | 1,530.92000  |       | 1.53092   |           | 1,600.58000  | 1.60058        | 1,530.920         | 13.26      | 0.00             | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 7.75   | Put        | 5,847.09000  |       | 5.84709   |           | 5,743.16000  | 5.74316        | 5,847.090         | 13.26      | 0.00             | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 7.76   | Call       | 1,558.43000  |       | 1.55843   |           | 1,628.88000  | 1.62888        | 1,558.430         | 13.26      | 0.00             | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 7.76   | Put        | 5,782.09000  |       | 5.78209   |           | 5,678.95000  | 5.67895        | 5,782.090         | 13.26      | 0.00             | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 8.75   | Call       | 5,950.70000  |       | 5.95070   |           | 6,091.22000  | 6.09122        | 5,950.700         | 13.73      | 0.00             | 0                | 0.00          |
| R186             | On 06/02/2014 | Bond Future        | 8.75   | Put        | 1,479.63000  |       | 1.47963   |           | 1,446.56000  | 1.44656        | 1,479.630         | 13.73      | 0.00             | 0                | 250.00        |
| R186             | On 08/05/2014 | Bond Future        |        |            | 8.32438      |       | 120.89519 |           | 8.30395      | 121.07115      |                   | 13.45      | 0.00             | 0                | 540.00        |
| R186             | On 08/05/2014 | Bond Future        | 7.09   | Call       | 1,052.74000  |       | 1.05274   |           | 1,092.91000  | 1.09291        | 1,052.740         | 13.11      | 0.00             | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.09   | Put        | 12,381.06000 |       | 12.38106  |           | 12,245.27000 | 12.24527       | 12,381.060        | 13.11      | 0.00             | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.10   | Call       | 1,069.04000  |       | 1.06904   |           | 1,109.66000  | 1.10966        | 1,069.040         | 13.12      | 0.00             | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.10   | Put        | 12,299.62000 |       | 12.29962  |           | 12,164.28000 | 12.16428       | 12,299.620        | 13.12      | 0.00             | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.11   | Put        | 12,218.48000 |       | 12.21848  |           | 12,083.59000 | 12.08359       | 12,218.480        | 13.12      | 0.00             | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.11   | Call       | 1,085.53000  |       | 1.08553   |           | 1,126.60000  | 1.12660        | 1,085.530         | 13.12      | 0.00             | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 7.50   | Call       | 1,880.66000  |       | 1.88066   |           | 1,940.85000  | 1.94085        | 1,880.660         | 13.27      | 0.00             | 0                | 1,933.00      |
| R186             | On 08/05/2014 | Bond Future        | 7.50   | Put        | 9,284.16000  |       | 9.28416   |           | 9,168.39000  | 9.16839        | 9,284.160         | 13.27      | 0.00             | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R186             | On 08/05/2014 | Bond Future        | 8.50   | Call       | 5,450.80000 |       | 5.45080   |           | 5,564.16000  | 5.56416        | 5,450.800         | 13.71      | 0.00          | 0                | 0.00          |
| R186             | On 08/05/2014 | Bond Future        | 8.50   | Put        | 3,953.29000 |       | 3.95329   |           | 3,890.69000  | 3.89069        | 3,953.290         | 13.71      | 0.00          | 0                | 1,933.00      |
| R186             | On 07/08/2014 | Bond Future        |        |            | 8.41461     |       | 117.30361 |           | 8.39340      | 117.48230      |                   | 13.42      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.29   | Call       | 4,969.67000 |       | 4.96967   |           | 5,068.10000  | 5.06810        | 4,969.670         | 13.44      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.29   | Put        | 6,024.99000 |       | 6.02499   |           | 5,944.73000  | 5.94473        | 6,024.990         | 13.44      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.30   | Call       | 5,009.82000 |       | 5.00982   |           | 5,108.70000  | 5.10870        | 5,009.820         | 13.45      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.30   | Put        | 5,979.96000 |       | 5.97996   |           | 5,900.15000  | 5.90015        | 5,979.960         | 13.45      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.31   | Call       | 5,050.14000 |       | 5.05014   |           | 5,149.47000  | 5.14947        | 5,050.140         | 13.45      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.31   | Put        | 5,935.18000 |       | 5.93518   |           | 5,855.82000  | 5.85582        | 5,935.180         | 13.45      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.92   | Call       | 7,804.45000 |       | 7.80445   |           | 7,928.90000  | 7.92890        | 7,804.450         | 13.75      | 0.00          | 0                | 0.00          |
| R186             | On 07/08/2014 | Bond Future        | 8.92   | Put        | 3,657.85000 |       | 3.65785   |           | 3,603.61000  | 3.60361        | 3,657.850         | 13.75      | 0.00          | 0                | 840.00        |
| R186             | On 06/11/2014 | Bond Future        |        |            | 8.51848     |       | 118.87425 |           | 8.49650      | 119.05510      |                   |            | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.14   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.14   | Put        | 3,170.05000 |       | 3.17005   |           | 2,989.20000  | 2.98920        | 3,170.050         |            | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.15   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.15   | Put        | 3,084.74000 |       | 3.08474   |           | 2,903.89000  | 2.90389        | 3,084.740         |            | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.16   | Put        | 2,999.52000 |       | 2.99952   |           | 2,818.67000  | 2.81867        | 2,999.520         |            | 0.00          | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future        | 8.16   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R186/R157        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R197             | On 07/11/2013 | Bond Future        |        |            | 280.86496   |       | 280.86496 |           | 280.86608    | 280.86608      |                   |            | 0.00          | 0                | 0.00          |
| R197             | On 07/11/2013 | Bond Future        | 279.99 | Call       | 874.96000   |       | 0.87496   |           | 876.08000    | 0.87608        | 874.960           |            | 0.00          | 0                | 0.00          |
| R197             | On 07/11/2013 | Bond Future        | 279.99 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R197             | On 07/11/2013 | Bond Future        | 280.00 | Call       | 864.96000   |       | 0.86496   |           | 866.08000    | 0.86608        | 864.960           |            | 0.00          | 0                | 0.00          |
| R197             | On 07/11/2013 | Bond Future        | 280.00 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R197             | On 07/11/2013 | Bond Future        | 280.01 | Call       | 854.96000   |       | 0.85496   |           | 856.08000    | 0.85608        | 854.960           |            | 0.00          | 0                | 0.00          |
| R197             | On 07/11/2013 | Bond Future        | 280.01 | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R197             | On 06/02/2014 | Bond Future        |        |            | 278.94833   |       | 278.94833 |           | 278.94944    | 278.94944      |                   |            | 0.00          | 0                | 2,049.00      |
| R197             | On 06/02/2014 | Bond Future        | 279.99 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R197             | On 06/02/2014 | Bond Future        | 279.99 | Put        | 1,041.67000 |       | 1.04167   |           | 1,040.56000  | 1.04056        | 1,041.670         |            | 0.00          | 0                | 0.00          |
| R197             | On 06/02/2014 | Bond Future        | 280.00 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R197             | On 06/02/2014 | Bond Future        | 280.00 | Put        | 1,051.67000 |       | 1.05167   |           | 1,050.56000  | 1.05056        | 1,051.670         |            | 0.00          | 0                | 0.00          |
| R197             | On 06/02/2014 | Bond Future        | 280.01 | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             |            | 0.00          | 0                | 0.00          |
| R197             | On 06/02/2014 | Bond Future        | 280.01 | Put        | 1,061.67000 |       | 1.06167   |           | 1,060.56000  | 1.06056        | 1,061.670         |            | 0.00          | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        |        |            | 4.83540     |       | 107.60285 |           | 4.83931      | 107.59855      |                   | 1.43       | 0.00          | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.79   | Call       | 24.93000    |       | 0.02493   |           | 32.88000     | 0.03288        | 24.930            | 1.44       | 0.00          | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.79   | Put        | 74.86000    |       | 0.07486   |           | 87.11000     | 0.08711        | 74.860            | 1.44       | 0.00          | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.80   | Call       | 28.79000    |       | 0.02879   |           | 36.92000     | 0.03692        | 28.790            | 1.44       | 0.00          | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.80   | Put        | 67.72000    |       | 0.06772   |           | 80.15000     | 0.08015        | 67.720            | 1.44       | 0.00          | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.81   | Call       | 33.06000    |       | 0.03306   |           | 41.29000     | 0.04129        | 33.060            | 1.44       | 0.00          | 0                | 0.00          |
| R201             | On 07/11/2013 | Bond Future        | 4.81   | Put        | 60.99000    |       | 0.06099   |           | 73.52000     | 0.07352        | 60.990            | 1.44       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        |        |            | 4.69219     |       | 104.61018 |           | 4.69727      | 104.60584      |                   | 1.22       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.24   | Call       | 559.46000   |       | 0.55946   |           | 557.26000    | 0.55726        | 559.460           | 1.25       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.24   | Put        | 92.72000    |       | 0.09272   |           | 94.86000     | 0.09486        | 92.720            | 1.25       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.25   | Call       | 565.92000   |       | 0.56592   |           | 563.70000    | 0.56370        | 565.920           | 1.25       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.25   | Put        | 90.69000    |       | 0.09069   |           | 92.81000     | 0.09281        | 90.690            | 1.25       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.26   | Call       | 572.59000   |       | 0.57259   |           | 570.34000    | 0.57034        | 572.590           | 1.25       | 0.00          | 0                | 0.00          |
| R201             | On 06/02/2014 | Bond Future        | 5.26   | Put        | 88.87000    |       | 0.08887   |           | 90.96000     | 0.09096        | 88.870            | 1.25       | 0.00          | 0                | 0.00          |









| 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 06/02/2014 | Bond Future        | 6.76   | Put        | 4,797.67000 |       | 4.79767   |           | 4,761.84000  | 4.76184        | 4,797.670         | 8.68       | 0.00           | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        |        |            | 7.67747     |       | 95.89398  |           | 7.66763      | 95.94429       |                   | 8.90       | 0.00           | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.29   | Call       | 328.59000   |       | 0.32859   |           | 337.71000    | 0.33771        | 328.590           | 8.62       | 0.00           | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.29   | Put        | 7,756.26000 |       | 7.75626   |           | 7,715.07000  | 7.71507        | 7,756.260         | 8.62       | 0.00           | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.30   | Call       | 334.56000   |       | 0.33456   |           | 343.80000    | 0.34380        | 334.560           | 8.62       | 0.00           | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.30   | Put        | 7,706.22000 |       | 7.70622   |           | 7,665.15000  | 7.66515        | 7,706.220         | 8.62       | 0.00           | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.31   | Put        | 7,656.28000 |       | 7.65628   |           | 7,615.34000  | 7.61534        | 7,656.280         | 8.62       | 0.00           | 0                | 0.00          |
| R208             | On 08/05/2014 | Bond Future        | 6.31   | Call       | 340.61000   |       | 0.34061   |           | 349.98000    | 0.34998        | 340.610           | 8.62       | 0.00           | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        |        |            | 7.77114     |       | 97.24260  |           | 7.76078      | 97.29384       |                   | 8.75       | 0.00           | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.79   | Call       | 3,022.76000 |       | 3.02276   |           | 3,054.89000  | 3.05489        | 3,022.760         | 8.84       | 0.00           | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.79   | Put        | 2,929.56000 |       | 2.92956   |           | 2,910.45000  | 2.91045        | 2,929.560         | 8.84       | 0.00           | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.80   | Call       | 3,048.34000 |       | 3.04834   |           | 3,080.61000  | 3.08061        | 3,048.340         | 8.85       | 0.00           | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.80   | Put        | 2,905.77000 |       | 2.90577   |           | 2,886.80000  | 2.88680        | 2,905.770         | 8.85       | 0.00           | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.81   | Call       | 3,074.04000 |       | 3.07404   |           | 3,106.44000  | 3.10644        | 3,074.040         | 8.85       | 0.00           | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 7.81   | Put        | 2,882.14000 |       | 2.88214   |           | 2,863.30000  | 2.86330        | 2,882.140         | 8.85       | 0.00           | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 8.28   | Call       | 4,396.81000 |       | 4.39681   |           | 4,435.00000  | 4.43500        | 4,396.810         | 9.02       | 0.00           | 0                | 0.00          |
| R208             | On 07/08/2014 | Bond Future        | 8.28   | Put        | 1,921.16000 |       | 1.92116   |           | 1,908.11000  | 1.90811        | 1,921.160         | 9.02       | 0.00           | 0                | 630.00        |
| R208             | On 06/11/2014 | Bond Future        |        |            | 7.88692     |       | 95.14906  |           | 7.87608      | 95.20079       |                   | 8.85       | 0.00           | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.44   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 8.85       | 0.00           | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.44   | Put        | 2,162.02000 |       | 2.16202   |           | 2,110.29000  | 2.11029        | 2,162.020         | 8.85       | 0.00           | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.45   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 8.85       | 0.00           | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.45   | Put        | 2,112.99000 |       | 2.11299   |           | 2,061.26000  | 2.06126        | 2,112.990         | 8.85       | 0.00           | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.46   | Put        | 2,063.98000 |       | 2.06398   |           | 2,012.25000  | 2.01225        | 2,063.980         | 8.85       | 0.00           | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        | 7.46   | Call       | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 8.85       | 0.00           | 0                | 0.00          |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   | 8.85       | 0.00           | 0                | 0.00          |
| R208/R157        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   | 8.85       | 0.00           | 0                | 0.00          |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   | 8.85       | 0.00           | 0                | 0.00          |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   | 8.85       | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        |        |            | 8.94885     |       | 74.81804  |           | 8.91476      | 75.07840       |                   | 18.28      | 206,797,062.56 | 2,764            | 1,738.00      |
| R209             | On 07/11/2013 | Bond Future        | 8.65   | Call       | 4.03000     |       | 0.00403   |           | 26.11000     | 0.02611        | 4.030             | 18.22      | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.65   | Put        | 2,336.04000 |       | 2.33604   |           | 2,097.76000  | 2.09776        | 2,336.040         | 18.22      | 0.00           | 0                | 4,700.00      |
| R209             | On 07/11/2013 | Bond Future        | 8.79   | Call       | 57.46000    |       | 0.05746   |           | 158.97000    | 0.15897        | 57.460            | 18.31      | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.79   | Put        | 1,282.97000 |       | 1.28297   |           | 1,124.12000  | 1.12412        | 1,282.970         | 18.31      | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.80   | Call       | 67.02000    |       | 0.06702   |           | 176.86000    | 0.17686        | 67.020            | 18.31      | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.80   | Put        | 1,214.45000 |       | 1.21445   |           | 1,063.93000  | 1.06393        | 1,214.450         | 18.31      | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.81   | Call       | 77.82000    |       | 0.07782   |           | 196.23000    | 0.19623        | 77.820            | 18.32      | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 8.81   | Put        | 1,147.29000 |       | 1.14729   |           | 1,005.34000  | 1.00534        | 1,147.290         | 18.32      | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 9.25   | Call       | 2,244.00000 |       | 2.24400   |           | 2,509.85000  | 2.50985        | 2,244.000         | 18.60      | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 9.25   | Put        | 4.86000     |       | 0.00486   |           | 10.35000     | 0.01035        | 4.860             | 18.60      | 0.00           | 0                | 1,000.00      |
| R209             | On 07/11/2013 | Bond Future        | 9.40   | Call       | 3,315.00000 |       | 3.31500   |           | 3,575.95000  | 3.57595        | 3,315.000         | 18.70      | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 9.40   | Put        | 0.14000     |       | 0.00014   |           | 0.73000      | 0.00073        | 0.140             | 18.70      | 0.00           | 0                | 5,000.00      |
| R209             | On 07/11/2013 | Bond Future        | 9.50   | Put        | 0.01000     |       | 0.00001   |           | 0.09000      | 0.00009        | 0.010             | 18.77      | 0.00           | 0                | 980.00        |
| R209             | On 07/11/2013 | Bond Future        | 9.50   | Call       | 4,017.90000 |       | 4.01790   |           | 4,278.34000  | 4.27834        | 4,017.900         | 18.77      | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 9.70   | Call       | 5,391.01000 |       | 5.39101   |           | 5,651.37000  | 5.65137        | 5,391.010         | 18.90      | 0.00           | 0                | 0.00          |
| R209             | On 07/11/2013 | Bond Future        | 9.70   | Put        | 0.00000     |       | 0.00000   |           | 0.00000      | 0.00000        | 0.000             | 18.90      | 0.00           | 0                | 1,520.00      |
| R209             | On 06/02/2014 | Bond Future        |        |            | 9.03781     |       | 75.80207  |           | 9.00271      | 76.06587       |                   | 20.48      | 209,820,129.76 | 2,768            | 19,773.00     |
| R209             | On 06/02/2014 | Bond Future        | 8.54   | Call       | 1,618.07000 |       | 1.61807   |           | 1,722.80000  | 1.72280        | 1,618.070         | 20.40      | 0.00           | 0                | 0.00          |
| R209             | On 06/02/2014 | Bond Future        | 8.54   | Put        | 5,501.96000 |       | 5.50196   |           | 5,342.89000  | 5.34289        | 5,501.960         | 20.40      | 0.00           | 0                | 0.00          |
| R209             | On 06/02/2014 | Bond Future        | 8.55   | Call       | 1,642.76000 |       | 1.64276   |           | 1,748.52000  | 1.74852        | 1,642.760         | 20.40      | 0.00           | 0                | 0.00          |
| R209             | On 06/02/2014 | Bond Future        | 8.55   | Put        | 5,445.52000 |       | 5.44552   |           | 5,287.48000  | 5.28748        | 5,445.520         | 20.40      | 0.00           | 0                | 0.00          |
| R209             | On 06/02/2014 | Bond Future        | 8.56   | Call       | 1,667.69000 |       | 1.66769   |           | 1,774.48000  | 1.77448        | 1,667.690         | 20.40      | 0.00           | 0                | 0.00          |
| R209             | On 06/02/2014 | Bond Future        | 8.56   | Put        | 5,389.46000 |       | 5.38946   |           | 5,232.45000  | 5.23245        | 5,389.460         | 20.40      | 0.00           | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | MarkPrice | Spot Rate    | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|-----------|--------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R209             | On 08/05/2014 | Bond Future        |        |            | 9.12688      |       | 73.67220  |              | 9.09074      | 73.93952       |                   | 20.25      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.84   | Put        | 11,538.63000 |       | 11.53863  | 11,330.29000 | 11.33029     | 11,538.630     |                   | 19.72      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.84   | Call       | 998.77000    |       | 0.99877   | 1,057.75000  | 1.05775      | 998.770        |                   | 19.72      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.85   | Call       | 1,012.70000  |       | 1.01270   | 1,072.29000  | 1.07229      | 1,012.700      |                   | 19.72      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.85   | Put        | 11,461.90000 |       | 11.46190  | 11,254.17000 | 11.25417     | 11,461.900     |                   | 19.72      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.86   | Call       | 1,026.77000  |       | 1.02677   | 1,086.97000  | 1.08697      | 1,026.770      |                   | 19.72      | 0.00          | 0                | 0.00          |
| R209             | On 08/05/2014 | Bond Future        | 7.86   | Put        | 11,385.45000 |       | 11.38545  | 11,178.33000 | 11.17833     | 11,385.450     |                   | 19.72      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        |        |            | 9.21122      |       | 74.70843  |              | 9.17399      | 74.97971       |                   | 20.08      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.04   | Call       | 4,632.29000  |       | 4.63229   | 4,777.61000  | 4.77761      | 4,632.290      |                   | 20.11      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.04   | Put        | 5,893.13000  |       | 5.89313   | 5,767.17000  | 5.76717      | 5,893.130      |                   | 20.11      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.05   | Call       | 4,665.80000  |       | 4.66580   | 4,811.73000  | 4.81173      | 4,665.800      |                   | 20.11      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.05   | Put        | 5,852.06000  |       | 5.85206   | 5,726.71000  | 5.72671      | 5,852.060      |                   | 20.11      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.06   | Call       | 4,699.42000  |       | 4.69942   | 4,845.96000  | 4.84596      | 4,699.420      |                   | 20.12      | 0.00          | 0                | 0.00          |
| R209             | On 07/08/2014 | Bond Future        | 9.06   | Put        | 5,811.22000  |       | 5.81122   | 5,686.48000  | 5.68648      | 5,811.220      |                   | 20.12      | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        |        |            | 9.30600      |       | 72.56446  |              | 9.26766      | 72.83925       |                   |            | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 8.99   | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 8.99   | Put        | 2,314.50000  |       | 2.31450   | 2,039.71000  | 2.03971      | 2,314.500      |                   |            | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.00   | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.00   | Put        | 2,239.50000  |       | 2.23950   | 1,964.71000  | 1.96471      | 2,239.500      |                   |            | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.01   | Put        | 2,164.61000  |       | 2.16461   | 1,889.82000  | 1.88982      | 2,164.610      |                   |            | 0.00          | 0                | 0.00          |
| R209             | On 06/11/2014 | Bond Future        | 9.01   | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000      | 0.000          |                   |            | 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 07/11/2013 | Bond Future        |        |            | 159.04251    |       | 159.04251 |              | 159.42500    | 159.42500      |                   |            | 13,041,485.82 | 82               | 1,319.00      |
| R210             | On 07/11/2013 | Bond Future        | 159.99 | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 07/11/2013 | Bond Future        | 159.99 | Put        | 947.49000    |       | 0.94749   | 565.00000    | 0.56500      | 947.490        |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 07/11/2013 | Bond Future        | 160.00 | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 07/11/2013 | Bond Future        | 160.00 | Put        | 957.49000    |       | 0.95749   | 575.00000    | 0.57500      | 957.490        |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 07/11/2013 | Bond Future        | 160.01 | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 07/11/2013 | Bond Future        | 160.01 | Put        | 967.49000    |       | 0.96749   | 585.00000    | 0.58500      | 967.490        |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 06/02/2014 | Bond Future        |        |            | 161.15405    |       | 161.15405 |              | 161.54167    | 161.54167      |                   |            | 13,214,632.10 | 82               | 1,319.00      |
| R210             | On 06/02/2014 | Bond Future        | 161.49 | Call       | 0.00000      |       | 0.00000   | 51.67000     | 0.05167      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 06/02/2014 | Bond Future        | 161.49 | Put        | 335.95000    |       | 0.33595   | 0.00000      | 0.00000      | 335.950        |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 06/02/2014 | Bond Future        | 161.50 | Call       | 0.00000      |       | 0.00000   | 41.67000     | 0.04167      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 06/02/2014 | Bond Future        | 161.50 | Put        | 345.95000    |       | 0.34595   | 0.00000      | 0.00000      | 345.950        |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 06/02/2014 | Bond Future        | 161.51 | Call       | 0.00000      |       | 0.00000   | 31.67000     | 0.03167      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 06/02/2014 | Bond Future        | 161.51 | Put        | 355.95000    |       | 0.35595   | 0.00000      | 0.00000      | 355.950        |                   |            | 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 07/11/2013 | Bond Future        |        |            | 128.78907    |       | 128.78907 |              | 128.79420    | 128.79420      |                   |            | 71,091,566.64 | 552              | 552.00        |
| R211             | On 07/11/2013 | Bond Future        | 129.99 | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 07/11/2013 | Bond Future        | 129.99 | Put        | 1,200.93000  |       | 1.20093   | 1,195.80000  | 1.19580      | 1,200.930      |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 07/11/2013 | Bond Future        | 130.00 | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 07/11/2013 | Bond Future        | 130.00 | Put        | 1,210.93000  |       | 1.21093   | 1,205.80000  | 1.20580      | 1,210.930      |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 07/11/2013 | Bond Future        | 130.01 | Call       | 0.00000      |       | 0.00000   | 0.00000      | 0.00000      | 0.000          |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 07/11/2013 | Bond Future        | 130.01 | Put        | 1,220.93000  |       | 1.22093   | 1,215.80000  | 1.21580      | 1,220.930      |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 06/02/2014 | Bond Future        |        |            | 128.98881    |       | 128.98881 |              | 128.99408    | 128.99408      |                   |            | 71,201,823.12 | 552              | 552.00        |







| 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>Total for Derivatives :</b> |               |            |           |           |           |              |                |                   |                       | <b>27,250,173,009.06</b> | <b>298,413</b>   | <b>2 240 860.00</b> |
| <b><u>i-Bonds</u></b>          |               |            |           |           |           |              |                |                   |                       |                          |                  |                     |
| AA02                           | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.58845    |                |                   |                       | 0.00                     | 0                | 0.00                |
| AA03                           | On 11/05/2015 | Spot Bond  | 6.61500   | 109.26290 | 6.61500   | 104.36203    |                |                   |                       | 0.00                     | 0                | 0.00                |
| AA04                           | On 22/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.80451    |                |                   |                       | 0.00                     | 0                | 0.00                |
| AA05                           | On 22/03/2019 | Spot Bond  | 8.15000   | 105.97958 | 8.15000   | 105.95619    |                |                   | 57,050,000,000,000.00 | 7,000,000,000            | 3,500,000,000.00 |                     |
| AB010                          | On 21/11/2022 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.41650    |                |                   |                       | 0.00                     | 0                | 0.00                |
| AB011                          | On 21/11/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.53989    |                |                   |                       | 0.00                     | 0                | 0.00                |
| AB013                          | On 21/11/2018 | Spot Bond  | 9.01500   | 100.98492 | 9.01500   | 100.96072    |                |                   |                       | 0.00                     | 0                | 0.00                |
| AB06                           | On 27/03/2015 | Spot Bond  | 6.96500   | 102.40064 | 6.96500   | 102.38128    |                |                   | 1,114,400,000,000.00  | 160,000,000              | 488,200,000.00   |                     |
| AB07                           | On 07/03/2014 | Spot Bond  | 5.34500   | 102.61186 | 5.34500   | 102.59710    |                |                   |                       | 0.00                     | 0                | 1,010,000,000.00    |
| AB08                           | On 03/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.01736    |                |                   |                       | 0.00                     | 0                | 0.00                |
| AB09                           | On 03/05/2017 | Spot Bond  | 8.30000   | 106.02826 | 8.30000   | 106.00445    |                |                   |                       | 0.00                     | 0                | 500,000,000.00      |
| ABCP12                         | On 20/09/2014 | Spot Bond  | 0.88000   | 135.15057 | 0.88000   | 135.13431    |                |                   | 17,600,000,000.00     | 20,000,000               | 10,000,000.00    |                     |
| ABCP13                         | On 07/12/2023 | Spot Bond  | 2.25000   | 131.47494 | 2.25000   | 266.45684    |                |                   | 45,000,000,000.00     | 20,000,000               | 10,000,000.00    |                     |
| ABFN04                         | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.38145    |                |                   |                       | 0.00                     | 0                | 0.00                |
| ABFN05                         | On 17/03/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.11922    |                |                   |                       | 0.00                     | 0                | 0.00                |
| ABFN06                         | On 17/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.44520    |                |                   |                       | 0.00                     | 4,820,000,000    | 1,210,000,000.00    |
| ABFN07                         | On 17/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.92122    |                |                   |                       | 0.00                     | 0                | 0.00                |
| ABFN08                         | On 17/03/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.96289    |                |                   |                       | 0.00                     | 0                | 200,000,000.00      |
| ABFN09                         | On 17/03/2026 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.99053    |                |                   |                       | 0.00                     | 0                | 0.00                |
| ABFN10                         | On 28/10/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.16823    |                |                   |                       | 0.00                     | 0                | 0.00                |
| ABL10A                         | On 15/03/2015 | Spot Bond  | 7.32500   | 106.97214 | 7.32500   | 106.95088    |                |                   |                       | 0.00                     | 0                | 370,000,000.00      |
| ABL10B                         | On 15/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.99387    |                |                   |                       | 0.00                     | 0                | 0.00                |
| ABL11A                         | On 29/09/2014 | Spot Bond  | 6.59500   | 103.50684 | 6.59500   | 103.48829    |                |                   |                       | 0.00                     | 0                | 0.00                |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|---------------|
| ABL11B           |        | On 29/09/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.54693      |                   |            | 0.00               | 0                | 0.00          |
| ABL12B           |        | On 08/03/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.72235      |                   |            | 0.00               | 0                | 0.00          |
| ABL13            |        | On 11/10/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.56552      |                   |            | 0.00               | 0                | 0.00          |
| ABL14            |        | On 09/10/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.56879      |                   |            | 0.00               | 0                | 0.00          |
| ABL15            |        | On 09/10/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.61887      |                   |            | 0.00               | 0                | 0.00          |
| ABL16            |        | On 25/03/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.83923      |                   |            | 0.00               | 0                | 0.00          |
| ABL17            |        | On 21/06/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.97203      |                   |            | 0.00               | 0                | 0.00          |
| ABL18            |        | On 25/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.93984      |                   |            | 0.00               | 0                | 0.00          |
| ABL19            |        | On 25/09/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.07356      |                   |            | 0.00               | 0                | 0.00          |
| ABLC09           |        | On 19/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.27582      |                   |            | 0.00               | 0                | 0.00          |
| ABLC10           |        | On 19/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.28592      |                   |            | 0.00               | 0                | 0.00          |
| ABLI02           |        | On 08/05/2014 | Spot Bond | 5.33000   | 129.24304 |           | 5.33000      | 129.18458      |                   |            | 0.00               | 0                | 0.00          |
| ABLI03           |        | On 15/03/2015 | Spot Bond | 2.95000   | 125.26380 |           | 2.95000      | 125.24163      |                   |            | 0.00               | 0                | 0.00          |
| ABLI04           |        | On 11/10/2016 | Spot Bond | 2.83000   | 116.29698 |           | 2.83000      | 116.27682      |                   |            | 283,000,000,000.00 | 100,000,000      | 50,000,000.00 |
| ABLI05           |        | On 18/02/2018 | Spot Bond | 4.48000   | 100.00430 |           | 4.48000      | 99.98267       |                   |            | 0.00               | 0                | 0.00          |
| ABLI06           |        | On 19/07/2020 | Spot Bond | 5.83500   | 101.44204 |           | 5.83500      | 102.56742      |                   |            | 0.00               | 0                | 0.00          |
| ABLS2A           |        | On 13/07/2016 | Spot Bond | 10.70000  | 115.85476 |           | 10.70000     | 115.82195      |                   |            | 0.00               | 0                | 0.00          |
| ABLS2B           |        | On 13/07/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.74916      |                   |            | 0.00               | 0                | 0.00          |
| ABLS3            |        | On 31/03/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.94805      |                   |            | 0.00               | 0                | 0.00          |
| ABLS4            |        | On 29/03/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.00055      |                   |            | 0.00               | 0                | 0.00          |
| ABLS5            |        | On 29/06/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.05095      |                   |            | 0.00               | 0                | 0.00          |
| ABLS11           |        | On 29/06/2019 | Spot Bond | 4.13000   | 111.35335 |           | 4.13000      | 111.33021      |                   |            | 0.00               | 0                | 0.00          |
| ABN03U           |        | On 12/03/2015 | Spot Bond | 100.00000 | 42.49656  |           | 100.00000    | 42.39249       |                   |            | 0.00               | 0                | 0.00          |
| ABN05            |        | On 18/04/2021 | Spot Bond | 1.99000   | 163.83417 |           | 1.99000      | 163.80951      |                   |            | 0.00               | 0                | 0.00          |
| ABN07            |        | On 13/06/2015 | Spot Bond | 2.76000   | 155.53422 |           | 2.76000      | 155.50762      |                   |            | 0.00               | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN09            |        | On 27/06/2023 | Spot Bond | 2.02000   | 168.28566 | 2.02000      | 168.26025      |                   |            | 0.00          | 0                | 0.00          |
| ABN14            |        | On 10/10/2033 | Spot Bond | 2.20000   | 165.17624 | 2.20000      | 165.15044      |                   |            | 0.00          | 0                | 0.00          |
| ABN33            |        | On 29/01/2018 | Spot Bond | 7.69625   | 73.10778  | 7.69625      | 73.08149       |                   |            | 0.00          | 0                | 0.00          |
| ABN34            |        | On 29/01/2018 | Spot Bond | 7.69625   | 73.10778  | 7.69625      | 73.08149       |                   |            | 0.00          | 0                | 0.00          |
| ABN38            |        | On 17/08/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 90.18000       |                   |            | 0.00          | 0                | 0.00          |
| ABN39            |        | On 21/09/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.85585      |                   |            | 0.00          | 0                | 0.00          |
| ABN40            |        | On 29/09/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 91.28000       |                   |            | 0.00          | 0                | 0.00          |
| ABN42            |        | On 16/11/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 90.18000       |                   |            | 0.00          | 0                | 0.00          |
| ABN44            |        | On 14/12/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 90.65000       |                   |            | 0.00          | 0                | 0.00          |
| ABN45            |        | On 23/02/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 86.99000       |                   |            | 0.00          | 0                | 0.00          |
| ABN46            |        | On 23/03/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 86.55000       |                   |            | 0.00          | 0                | 0.00          |
| ABN47            |        | On 05/04/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.53305      |                   |            | 0.00          | 0                | 0.00          |
| ABN48            |        | On 13/04/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.42225      |                   |            | 0.00          | 0                | 0.00          |
| ABN49            |        | On 12/04/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 86.14000       |                   |            | 0.00          | 0                | 0.00          |
| ABN50            |        | On 21/12/2014 | Spot Bond | 6.13500   | 106.11835 | 6.13500      | 106.10083      |                   |            | 0.00          | 0                | 0.00          |
| ABN51            |        | On 09/09/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 105.75000      |                   |            | 0.00          | 0                | 0.00          |
| ABN52            |        | On 18/05/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 87.50000       |                   |            | 0.00          | 0                | 0.00          |
| ABN53            |        | On 01/06/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 89.40000       |                   |            | 0.00          | 0                | 0.00          |
| ABN54            |        | On 14/06/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 87.98000       |                   |            | 0.00          | 0                | 0.00          |
| ABN55            |        | On 27/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.70416      |                   |            | 0.00          | 0                | 0.00          |
| ABN56            |        | On 15/09/2015 | Spot Bond | 6.85500   | 113.35888 | 6.85500      | 113.33777      |                   |            | 0.00          | 0                | 0.00          |
| ABN58            |        | On 16/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.42005      |                   |            | 0.00          | 0                | 0.00          |
| ABN59            |        | On 20/07/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 82.50000       |                   |            | 0.00          | 0                | 0.00          |
| ABN60            |        | On 23/08/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 85.28000       |                   |            | 0.00          | 0                | 0.00          |
| ABN61            |        | On 31/01/2025 | Spot Bond | 2.77000   | 93.15485  | 2.77000      | 100.13171      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| ABN62            | On 31/03/2028 | Spot Bond  | 2.73000 |       | 98.73840  |           | 2.73000      | 145.80899      |                   |            | 0.00                 | 0                | 0.00           |
| ABN63            | On 07/12/2033 | Spot Bond  | 2.80000 |       | 111.38181 |           | 2.80000      | 191.14053      |                   |            | 0.00                 | 0                | 0.00           |
| ABN64            | On 12/10/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 95.40000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN66            | On 21/11/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 84.20000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN67            | On 28/02/2023 | Spot Bond  | 9.35500 |       | 91.16587  |           | 9.35500      | 91.60126       |                   |            | 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      | 92.36000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN71            | On 29/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.60000      |                   |            | 0.00                 | 0                | 0.00           |
| ABN72            | On 17/03/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 106.02859      |                   |            | 0.00                 | 0                | 0.00           |
| ABN73            | On 03/05/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 89.61000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN74            | On 09/05/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 91.52000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN75            | On 07/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 98.03000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN76            | On 21/12/2026 | Spot Bond  | 9.57000 |       | 109.55091 |           | 9.57000      | 110.83263      |                   |            | 0.00                 | 0                | 0.00           |
| ABN78            | On 20/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.00000       |                   |            | 0.00                 | 0                | 0.00           |
| ABN79            | On 21/12/2026 | Spot Bond  | 9.51500 |       | 111.20295 |           | 9.51500      | 111.25995      |                   |            | 0.00                 | 0                | 0.00           |
| ABN80            | On 31/03/2021 | Spot Bond  | 8.64000 |       | 90.54121  |           | 8.64000      | 90.52018       |                   |            | 0.00                 | 0                | 0.00           |
| ABN81            | On 05/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.34000      |                   |            | 0.00                 | 0                | 0.00           |
| ABN82            | On 05/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 103.53000      |                   |            | 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  | 9.61000 |       | 109.81630 |           | 9.61000      | 110.52338      |                   |            | 0.00                 | 0                | 0.00           |
| ABN88            | On 06/09/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 92.46000       |                   |            | 0.00                 | 0                | 0.00           |
| ABS10            | On 17/03/2018 | Spot Bond  | 8.00000 |       | 108.20156 |           | 8.00000      | 108.17812      |                   |            | 3,840,000,000,000.00 | 480,000,000      | 201,500,000.00 |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest  |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| ABS5             |        | On 01/05/2015 | Spot Bond | 6.56500   | 102.56859 |           | 6.56500      | 102.55029      |                   |            | 131,300,000,000.00 | 20,000,000       | 550,000,000.00 |
| ABS6             |        | On 01/06/2020 | Spot Bond | 8.61500   | 101.52739 |           | 8.61500      | 101.50399      |                   |            | 0.00               | 0                | 60,500,000.00  |
| ABS7             |        | On 11/09/2026 | Spot Bond | 9.77000   | 94.37602  |           | 9.77000      | 94.35115       |                   |            | 0.00               | 0                | 0.00           |
| ABS9             |        | On 17/03/2016 | Spot Bond | 7.31500   | 105.70386 |           | 7.31500      | 105.68288      |                   |            | 0.00               | 0                | 0.00           |
| ABS11            |        | On 11/06/2014 | Spot Bond | 1.58000   | 129.70140 |           | 1.58000      | 129.68336      |                   |            | 0.00               | 0                | 0.00           |
| ABS12            |        | On 07/12/2023 | Spot Bond | 2.06000   | 133.47787 |           | 2.06000      | 270.51750      |                   |            | 0.00               | 0                | 0.00           |
| ABS13            |        | On 31/01/2017 | Spot Bond | 0.82000   | 123.81823 |           | 0.82000      | 126.56486      |                   |            | 0.00               | 0                | 0.00           |
| ABS14            |        | On 31/01/2022 | Spot Bond | 1.98500   | 124.40968 |           | 1.98500      | 126.88970      |                   |            | 0.00               | 0                | 0.00           |
| ACL01U           |        | On 30/06/2015 | Spot Bond | 100.00000 | 32.26026  |           | 100.00000    | 32.18211       |                   |            | 0.00               | 0                | 0.00           |
| ACL028           |        | On 15/09/2015 | Spot Bond | 11.01500  | 106.03693 |           | 11.01500     | 106.00553      |                   |            | 0.00               | 0                | 0.00           |
| ACL029           |        | On 20/08/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.98060      |                   |            | 0.00               | 0                | 0.00           |
| ACL02U           |        | On 20/03/2018 | Spot Bond | 100.00000 | 2.53929   |           | 100.00000    | 2.53307        |                   |            | 0.00               | 0                | 0.00           |
| ACL033           |        | On 20/08/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.03454      |                   |            | 0.00               | 0                | 0.00           |
| ACL036           |        | On 20/08/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.80001      |                   |            | 0.00               | 0                | 0.00           |
| ACL03U           |        | On 20/03/2016 | Spot Bond | 100.00000 | 15.13534  |           | 100.00000    | 15.09827       |                   |            | 0.00               | 0                | 0.00           |
| ACL042           |        | On 20/08/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.92666      |                   |            | 0.00               | 0                | 0.00           |
| ACL047           |        | On 22/10/2018 | Spot Bond | 11.00000  | 59.63429  |           | 11.00000     | 59.61724       |                   |            | 0.00               | 0                | 0.00           |
| ACL04U           |        | On 20/06/2016 | Spot Bond | 100.00000 | 9.68662   |           | 100.00000    | 9.66289        |                   |            | 0.00               | 0                | 0.00           |
| ACL068           |        | On 22/02/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.49905      |                   |            | 0.00               | 0                | 0.00           |
| ACL070           |        | On 31/12/2013 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.74292      |                   |            | 0.00               | 0                | 0.00           |
| ACL071           |        | On 20/06/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00           |
| ACL073           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00           |
| ACL074           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00           |
| ACL076           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.01308      |                   |            | 0.00               | 0                | 0.00           |
| ACL077           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.12114      |                   |            | 0.00               | 0                | 0.00           |

| Contract Details | Strike | Call / Put    | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL078           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.96488      |                   |            | 0.00          | 0                | 0.00          |
| ACL080           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.99745      |                   |            | 0.00          | 0                | 0.00          |
| ACL081           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.01178      |                   |            | 0.00          | 0                | 0.00          |
| ACL082           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.10123      |                   |            | 0.00          | 0                | 0.00          |
| ACL083           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.10123      |                   |            | 0.00          | 0                | 0.00          |
| ACL084           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.11444      |                   |            | 0.00          | 0                | 0.00          |
| ACL085           |        | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.93884      |                   |            | 0.00          | 0                | 0.00          |
| ACL086           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.11444      |                   |            | 0.00          | 0                | 0.00          |
| ACL087           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.08801      |                   |            | 0.00          | 0                | 0.00          |
| ACL088           |        | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 85.57613       |                   |            | 0.00          | 0                | 0.00          |
| ACL089           |        | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.92052      |                   |            | 0.00          | 0                | 0.00          |
| ACL091           |        | On 20/12/2013 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.07625      |                   |            | 0.00          | 0                | 0.00          |
| ACL092           |        | On 26/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.80975      |                   |            | 0.00          | 0                | 0.00          |
| ACL093           |        | On 20/12/2013 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.90633      |                   |            | 0.00          | 0                | 0.00          |
| ACL095           |        | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.97796      |                   |            | 0.00          | 0                | 0.00          |
| ACL096           |        | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.01031      |                   |            | 0.00          | 0                | 0.00          |
| ACL097           |        | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.02332      |                   |            | 0.00          | 0                | 0.00          |
| ACL098           |        | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.99728      |                   |            | 0.00          | 0                | 0.00          |
| ACL099           |        | On 20/12/2013 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.84108      |                   |            | 0.00          | 0                | 0.00          |
| ACL100           |        | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.93885      |                   |            | 0.00          | 0                | 0.00          |
| ACL104           |        | On 20/12/2019 | Spot Bond | 9.07000 | 105.66792 |           | 9.07000      | 105.64188      |                   |            | 0.00          | 0                | 0.00          |
| ACL114           |        | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.86073      |                   |            | 0.00          | 0                | 0.00          |
| ACL115           |        | On 31/01/2014 | Spot Bond | 7.14500 | 102.82915 |           | 7.14500      | 102.80936      |                   |            | 0.00          | 0                | 0.00          |
| ACL116           |        | On 31/01/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.13018      |                   |            | 0.00          | 0                | 0.00          |
| ACL118           |        | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.20227      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike | Call / Put    | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL120           |        | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.93689      |                   |            | 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          |
| ACL123           |        | On 27/01/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.18938      |                   |            | 0.00          | 0                | 0.00          |
| ACL126           |        | On 20/09/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 78.97811       |                   |            | 0.00          | 0                | 0.00          |
| ACL127           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 154.43892      |                   |            | 0.00          | 0                | 0.00          |
| ACL128           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 154.46008      |                   |            | 0.00          | 0                | 0.00          |
| ACL129           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.96483      |                   |            | 0.00          | 0                | 0.00          |
| ACL130           |        | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.44797      |                   |            | 0.00          | 0                | 0.00          |
| ACL131           |        | On 18/08/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.44797      |                   |            | 0.00          | 0                | 0.00          |
| ACL132           |        | On 27/01/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.18938      |                   |            | 0.00          | 0                | 0.00          |
| ACL133           |        | On 26/08/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.34740      |                   |            | 0.00          | 0                | 0.00          |
| ACL134           |        | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.93222      |                   |            | 0.00          | 0                | 0.00          |
| ACL135           |        | On 20/09/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.92440      |                   |            | 0.00          | 0                | 0.00          |
| ACL136           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.06640      |                   |            | 0.00          | 0                | 0.00          |
| ACL137           |        | On 02/09/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.28739      |                   |            | 0.00          | 0                | 0.00          |
| ACL138           |        | On 20/09/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.06548      |                   |            | 0.00          | 0                | 0.00          |
| ACL139           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.65886      |                   |            | 0.00          | 0                | 0.00          |
| ACL141           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.79740      |                   |            | 0.00          | 0                | 0.00          |
| ACL142           |        | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.01787      |                   |            | 0.00          | 0                | 0.00          |
| ACL143           |        | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 103.40244      |                   |            | 0.00          | 0                | 0.00          |
| ACL144           |        | On 20/12/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.81629      |                   |            | 0.00          | 0                | 0.00          |
| ACL145           |        | On 20/12/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.96876      |                   |            | 0.00          | 0                | 0.00          |
| ACL149           |        | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.81111      |                   |            | 0.00          | 0                | 0.00          |
| ACL150           |        | On 20/03/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.79674      |                   |            | 0.00          | 0                | 0.00          |
| ACL151           |        | On 20/03/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.94808      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL152           | On 08/02/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.98407       |                   |            | 0.00          | 0                | 0.00          |
| ACL153           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.84376      |                   |            | 0.00          | 0                | 0.00          |
| ACL154           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.82156      |                   |            | 0.00          | 0                | 0.00          |
| ACL155           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.86465      |                   |            | 0.00          | 0                | 0.00          |
| ACL156           | On 20/03/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.94548      |                   |            | 0.00          | 0                | 0.00          |
| ACL157           | On 20/03/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.89982      |                   |            | 0.00          | 0                | 0.00          |
| ACL158           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.84768      |                   |            | 0.00          | 0                | 0.00          |
| ACL159           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.86204      |                   |            | 0.00          | 0                | 0.00          |
| ACL161           | On 20/03/2022 | Spot Bond  |     | 10.23000 | 101.35963 |           | 10.23000     | 101.33171      |                   |            | 0.00          | 0                | 0.00          |
| ACL162           | On 20/09/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.87623      |                   |            | 0.00          | 0                | 0.00          |
| ACL163           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.85420      |                   |            | 0.00          | 0                | 0.00          |
| ACL164           | On 20/06/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.19956      |                   |            | 0.00          | 0                | 0.00          |
| ACL165           | On 20/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 112.41138      |                   |            | 0.00          | 0                | 0.00          |
| ACL166           | On 20/03/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.80888      |                   |            | 0.00          | 0                | 0.00          |
| ACL167           | On 20/06/2019 | Spot Bond  |     | 9.09000  | 106.82522 |           | 9.09000      | 106.79927      |                   |            | 0.00          | 0                | 0.00          |
| ACL168           | On 20/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.94150      |                   |            | 0.00          | 0                | 0.00          |
| ACL169           | On 20/06/2017 | Spot Bond  |     | 1.75000  | 109.92621 |           | 1.75000      | 110.03384      |                   |            | 0.00          | 0                | 0.00          |
| ACL170           | On 20/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.86073      |                   |            | 0.00          | 0                | 0.00          |
| ACL172           | On 20/06/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.86317      |                   |            | 0.00          | 0                | 0.00          |
| ACL173           | On 20/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.92282      |                   |            | 0.00          | 0                | 0.00          |
| ACL174           | On 20/06/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.95514      |                   |            | 0.00          | 0                | 0.00          |
| ACL175           | On 20/06/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.89047      |                   |            | 0.00          | 0                | 0.00          |
| ACL178           | On 20/09/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.94868      |                   |            | 0.00          | 0                | 0.00          |
| ACL180           | On 20/06/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.91635      |                   |            | 0.00          | 0                | 0.00          |
| ACL181           | On 20/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.98745      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL182           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 103.23047      |                   |            | 0.00          | 0                | 0.00          |
| ACL183           |        | On 20/06/2019 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.96160      |                   |            | 0.00          | 0                | 0.00          |
| ACL184           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 102.40925      |                   |            | 0.00          | 0                | 0.00          |
| ACL185           |        | On 20/09/2022 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.94868      |                   |            | 0.00          | 0                | 0.00          |
| ACL186           |        | On 20/09/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.91861      |                   |            | 0.00          | 0                | 0.00          |
| ACL187           |        | On 20/09/2020 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.97387      |                   |            | 0.00          | 0                | 0.00          |
| ACL188           |        | On 20/09/2020 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.99080      |                   |            | 0.00          | 0                | 0.00          |
| ACL191           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.85405      |                   |            | 0.00          | 0                | 0.00          |
| ACL192           |        | On 20/12/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.87364      |                   |            | 0.00          | 0                | 0.00          |
| ACL193           |        | On 20/09/2022 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.99480      |                   |            | 0.00          | 0                | 0.00          |
| ACL194           |        | On 20/09/2022 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.98486      |                   |            | 0.00          | 0                | 0.00          |
| ACL195           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.05846      |                   |            | 0.00          | 0                | 0.00          |
| ACL196           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.92928      |                   |            | 0.00          | 0                | 0.00          |
| ACL197           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.04813      |                   |            | 0.00          | 0                | 0.00          |
| ACL198           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.05200      |                   |            | 0.00          | 0                | 0.00          |
| ACL199           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.05846      |                   |            | 0.00          | 0                | 0.00          |
| ACL200           |        | On 21/11/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 90.24272       |                   |            | 0.00          | 0                | 0.00          |
| ACL201           |        | On 20/12/2022 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.00682      |                   |            | 0.00          | 0                | 0.00          |
| ACL202           |        | On 20/12/2022 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.00682      |                   |            | 0.00          | 0                | 0.00          |
| ACL203           |        | On 30/01/2023 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 113.34457      |                   |            | 0.00          | 0                | 0.00          |
| ACL204           |        | On 14/02/2023 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 114.98927      |                   |            | 0.00          | 0                | 0.00          |
| ACL205           |        | On 20/03/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.86458      |                   |            | 0.00          | 0                | 0.00          |
| ACL208           |        | On 20/03/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.85551      |                   |            | 0.00          | 0                | 0.00          |
| ACL210           |        | On 20/05/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.33291      |                   |            | 0.00          | 0                | 0.00          |
| ACL212           |        | On 20/09/2018 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.88012      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| ACL213           | On 20/06/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.88399      |                   |            | 0.00                 | 0                | 0.00           |
| ACL214           | On 20/09/2020 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.92282      |                   |            | 0.00                 | 0                | 0.00           |
| ACL215           | On 20/09/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.86587      |                   |            | 0.00                 | 0                | 0.00           |
| ACL216           | On 20/12/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.66804      |                   |            | 0.00                 | 0                | 0.00           |
| ACL217           | On 20/12/2023 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 99.65947       |                   |            | 0.00                 | 0                | 0.00           |
| ADCB01           | On 08/03/2018 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.91279      |                   |            | 0.00                 | 0                | 0.00           |
| ADCB02           | On 31/07/2016 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.14137      |                   |            | 0.00                 | 0                | 0.00           |
| ADCP03           | On 10/12/2013 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.85379      |                   |            | 0.00                 | 0                | 0.00           |
| AER01U           | On 18/11/2016 | Spot Bond  | 100.00000 |         | 6.70728   |           | 100.00000    | 6.69103        |                   |            | 0.00                 | 0                | 0.00           |
| AHF1A1           | On 21/11/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.38172      |                   |            | 0.00                 | 0                | 0.00           |
| AHF1B1           | On 21/11/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.54115      |                   |            | 0.00                 | 0                | 0.00           |
| AHF1C1           | On 21/11/2014 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 101.64739      |                   |            | 0.00                 | 0                | 0.00           |
| AHF2A1           | On 18/10/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.36458      |                   |            | 0.00                 | 0                | 0.00           |
| AHF2B1           | On 18/10/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.40507      |                   |            | 0.00                 | 0                | 0.00           |
| AHF2C1           | On 18/10/2015 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.45896      |                   |            | 0.00                 | 0                | 0.00           |
| AHF3A1           | On 18/10/2039 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.35055      |                   |            | 0.00                 | 0                | 0.00           |
| AHF3A2           | On 18/04/2016 | Spot Bond  |           | 7.63500 | 98.04010  |           | 7.63500      | 98.01992       |                   |            | 0.00                 | 0                | 0.00           |
| AHF3B1           | On 18/10/2039 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.46272      |                   |            | 0.00                 | 0                | 0.00           |
| AHF3C1           | On 18/10/2039 | Spot Bond  |           | 0.00000 | 100.00000 |           | 0.00000      | 100.54451      |                   |            | 0.00                 | 0                | 0.00           |
| AIR01            | On 15/03/2019 | Spot Bond  |           | 8.06000 | 103.48671 |           | 8.06000      | 103.46412      |                   |            | 806,000,000,000.00   | 100,000,000      | 115,300,000.00 |
| AIR02            | On 30/04/2023 | Spot Bond  |           | 9.21000 | 115.67497 |           | 9.21000      | 115.64636      |                   |            | 3,499,800,000,000.00 | 380,000,000      | 190,000,000.00 |
| AIR02U           | On 05/10/2014 | Spot Bond  | 100.00000 |         | 60.64901  |           | 100.00000    | 60.50209       |                   |            | 0.00                 | 0                | 0.00           |
| AIR03            | On 09/03/2016 | Spot Bond  |           | 6.93500 | 110.10612 |           | 6.93500      | 110.08538      |                   |            | 0.00                 | 0                | 730,000,000.00 |
| AIR03U           | On 26/10/2014 | Spot Bond  | 100.00000 |         | 57.76513  |           | 100.00000    | 57.62520       |                   |            | 0.00                 | 0                | 0.00           |
| AIR04U           | On 26/10/2029 | Spot Bond  | 100.00000 |         | 11.93078  |           | 100.00000    | 11.90423       |                   |            | 0.00                 | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| AIRL01           | On 30/04/2028 | Spot Bond  | 2.98000   | 150.67501 |           | 2.98000      | 150.64829      |                   |            | 0.00                 | 0                | 0.00             |
| AIRL02           | On 18/02/2014 | Spot Bond  | 4.83000   | 101.38160 |           | 4.83000      | 129.31549      |                   |            | 96,600,000,000.00    | 20,000,000       | 10,000,000.00    |
| ANG05            | On 04/12/2013 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.90619      |                   |            | 0.00                 | 0                | 0.00             |
| ANG06            | On 06/06/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.94539      |                   |            | 0.00                 | 0                | 300,000,000.00   |
| ANG07            | On 11/04/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.43955      |                   |            | 0.00                 | 0                | 0.00             |
| ANG08            | On 10/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.43840      |                   |            | 0.00                 | 0                | 0.00             |
| ANG09            | On 30/01/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.39516      |                   |            | 0.00                 | 0                | 0.00             |
| BAR001           | On 12/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.96276      |                   |            | 0.00                 | 0                | 0.00             |
| BAW10            | On 01/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74483      |                   |            | 0.00                 | 0                | 0.00             |
| BAW11            | On 01/10/2018 | Spot Bond  | 8.56000   | 105.88184 |           | 8.56000      | 105.85746      |                   |            | 0.00                 | 0                | 0.00             |
| BAW12            | On 17/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.37039      |                   |            | 0.00                 | 0                | 0.00             |
| BAW13            | On 17/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21556      |                   |            | 0.00                 | 0                | 0.00             |
| BAW14U           | On 01/01/2014 | Spot Bond  | 100.00000 | 88.52883  |           | 100.00000    | 88.31805       |                   |            | 0.00                 | 0                | 0.00             |
| BAW15            | On 01/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.10432      |                   |            | 0.00                 | 0                | 0.00             |
| BAW2             | On 02/10/2015 | Spot Bond  | 6.88000   | 109.56030 |           | 6.88000      | 109.53994      |                   |            | 0.00                 | 0                | 1,000,400,000.00 |
| BAW3             | On 02/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76442      |                   |            | 0.00                 | 0                | 0.00             |
| BAW6             | On 02/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.69139      |                   |            | 0.00                 | 0                | 0.00             |
| BAW7             | On 02/10/2014 | Spot Bond  | 6.57500   | 102.72651 |           | 6.57500      | 102.70825      |                   |            | 3,156,000,000,000.00 | 480,000,000      | 120,000,000.00   |
| BAW8             | On 02/10/2017 | Spot Bond  | 8.45000   | 105.85644 |           | 8.45000      | 105.83236      |                   |            | 0.00                 | 0                | 0.00             |
| BAW9             | On 03/02/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.01273      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA01           | On 31/03/2016 | Spot Bond  | 10.74000  | 104.74546 |           | 10.74000     | 103.47688      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA04           | On 30/09/2015 | Spot Bond  | 10.65668  | 102.43415 |           | 10.65668     | 101.98097      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA05           | On 30/09/2015 | Spot Bond  | 10.71324  | 102.30141 |           | 10.71324     | 101.89883      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA06           | On 30/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.02553      |                   |            | 0.00                 | 0                | 0.00             |
| BAYA07           | On 31/12/2015 | Spot Bond  | 10.76980  | 102.31133 |           | 10.76980     | 101.80579      |                   |            | 0.00                 | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA08           | On 31/12/2017 | Spot Bond  | 11.73382 |       | 101.38788 |           | 11.73382     | 101.36492      |                   |            | 0.00          | 0                | 0.00          |
| BAYA09           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.05122      |                   |            | 0.00          | 0                | 0.00          |
| BAYA10           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.05122      |                   |            | 0.00          | 0                | 0.00          |
| BAYA11           | On 31/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.05129      |                   |            | 0.00          | 0                | 0.00          |
| BAYA12           | On 31/03/2016 | Spot Bond  | 10.99000 |       | 101.18550 |           | 10.99000     | 101.15456      |                   |            | 0.00          | 0                | 0.00          |
| BAYA13           | On 31/03/2016 | Spot Bond  | 10.90362 |       | 103.47266 |           | 10.90362     | 101.89590      |                   |            | 0.00          | 0                | 0.00          |
| BAYA14           | On 30/09/2015 | Spot Bond  | 10.65668 |       | 102.43415 |           | 10.65668     | 101.98097      |                   |            | 0.00          | 0                | 0.00          |
| BAYA15           | On 30/06/2016 | Spot Bond  | 10.86580 |       | 102.72130 |           | 10.86580     | 102.06176      |                   |            | 0.00          | 0                | 0.00          |
| BAYA16           | On 30/09/2016 | Spot Bond  | 10.07511 |       | 96.07726  |           | 10.07511     | 101.50797      |                   |            | 0.00          | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.99475      |                   |            | 0.00          | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.98254      |                   |            | 0.00          | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.98254      |                   |            | 0.00          | 0                | 0.00          |
| BAYA20           | On 30/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.92682      |                   |            | 0.00          | 0                | 0.00          |
| BAYA22           | On 30/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.99794       |                   |            | 0.00          | 0                | 0.00          |
| BAYA23           | On 30/06/2017 | Spot Bond  | 10.38413 |       | 101.48348 |           | 10.38413     | 101.30655      |                   |            | 0.00          | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  | 11.22500 |       | 100.76670 |           | 11.22500     | 100.73639      |                   |            | 0.00          | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.43488       |                   |            | 0.00          | 0                | 0.00          |
| BAYA26           | On 30/09/2017 | Spot Bond  | 10.22500 |       | 69.21736  |           | 10.22500     | 98.15584       |                   |            | 0.00          | 0                | 0.00          |
| BAYA27           | On 30/09/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.99794       |                   |            | 0.00          | 0                | 0.00          |
| BAYA29           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.89723      |                   |            | 0.00          | 0                | 0.00          |
| BAYA30           | On 31/12/2015 | Spot Bond  | 12.22500 |       | 77.24553  |           | 12.22500     | 100.95182      |                   |            | 0.00          | 0                | 0.00          |
| BAYA31           | On 31/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.96735      |                   |            | 0.00          | 0                | 0.00          |
| BAYA32           | On 31/03/2018 | Spot Bond  | 10.96000 |       | 64.34459  |           | 10.96000     | 100.76140      |                   |            | 0.00          | 0                | 0.00          |
| BAYA33           | On 31/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.93696      |                   |            | 0.00          | 0                | 0.00          |
| BAYA34           | On 31/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.96229      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA35           | On 31/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96229      |                   |            | 0.00          | 0                | 0.00          |
| BAYA36           | On 31/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84343       |                   |            | 0.00          | 0                | 0.00          |
| BAYA37           | On 31/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.92479      |                   |            | 0.00          | 0                | 0.00          |
| BAYA38           | On 31/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.69796      |                   |            | 0.00          | 0                | 0.00          |
| BAYA39           | On 30/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.97397      |                   |            | 0.00          | 0                | 0.00          |
| BAYA40           | On 30/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.61924      |                   |            | 0.00          | 0                | 0.00          |
| BAYA41           | On 30/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.99794       |                   |            | 0.00          | 0                | 0.00          |
| BAYA42           | On 30/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.97397      |                   |            | 0.00          | 0                | 0.00          |
| BAYB02           | On 31/03/2016 | Spot Bond  |     | 13.74000  | 104.94460 |           | 13.74000     | 103.74654      |                   |            | 0.00          | 0                | 0.00          |
| BAYB03           | On 31/12/2016 | Spot Bond  |     | 15.04149  | 102.39696 |           | 15.04149     | 102.36878      |                   |            | 0.00          | 0                | 0.00          |
| BAYB04           | On 31/03/2017 | Spot Bond  |     | 13.94488  | 102.20906 |           | 13.94488     | 101.92308      |                   |            | 0.00          | 0                | 0.00          |
| BAYB05           | On 30/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28989      |                   |            | 0.00          | 0                | 0.00          |
| BAYB06           | On 31/12/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28989      |                   |            | 0.00          | 0                | 0.00          |
| BAYB07           | On 31/03/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28989      |                   |            | 0.00          | 0                | 0.00          |
| BAYB08           | On 30/09/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.34002      |                   |            | 0.00          | 0                | 0.00          |
| BAYC1U           | On 31/12/2016 | Spot Bond  |     | 100.00000 | 11.30313  |           | 100.00000    | 11.28169       |                   |            | 0.00          | 0                | 0.00          |
| BAYD1U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 20.54427  |           | 100.00000    | 20.49450       |                   |            | 0.00          | 0                | 0.00          |
| BAYD2U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 18.69760  |           | 100.00000    | 18.65229       |                   |            | 0.00          | 0                | 0.00          |
| BAYD3U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 11.54173  |           | 100.00000    | 11.51376       |                   |            | 0.00          | 0                | 0.00          |
| BAYD4U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 11.54173  |           | 100.00000    | 11.51376       |                   |            | 0.00          | 0                | 0.00          |
| BAYD5U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 13.95449  |           | 100.00000    | 13.92069       |                   |            | 0.00          | 0                | 0.00          |
| BAYD6U           | On 30/06/2035 | Spot Bond  |     | 100.00000 | 12.09133  |           | 100.00000    | 12.06204       |                   |            | 0.00          | 0                | 0.00          |
| BCJ01U           | On 15/04/2014 | Spot Bond  |     | 100.00000 | 73.83748  |           | 100.00000    | 73.69656       |                   |            | 0.00          | 0                | 0.00          |
| BCJ02            | On 17/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.32774      |                   |            | 0.00          | 0                | 0.00          |
| BCP1             | On 30/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05159      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| BCP2             | On 30/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.07723      |                   |            | 0.00                 | 0                | 0.00           |
| BCP74U           | On 15/11/2013 | Spot Bond  |     | 100.00000 | 98.11828  |           | 100.00000    | 97.85523       |                   |            | 0.00                 | 0                | 0.00           |
| BCP75U           | On 06/12/2013 | Spot Bond  |     | 100.00000 | 92.87532  |           | 100.00000    | 92.63959       |                   |            | 0.00                 | 0                | 0.00           |
| BCP76U           | On 24/01/2014 | Spot Bond  |     | 100.00000 | 82.57919  |           | 100.00000    | 82.39278       |                   |            | 0.00                 | 0                | 0.00           |
| BD0202           | On 31/12/2018 | Spot Bond  |     | 1.96000   | 105.71373 |           | 1.96000      | 172.17067      |                   |            | 0.00                 | 0                | 0.00           |
| BD0205           | On 28/04/2028 | Spot Bond  |     | 8.13000   | 96.80614  |           | 8.13000      | 141.75954      |                   |            | 0.00                 | 0                | 0.00           |
| BD0206           | On 02/03/2028 | Spot Bond  |     | 8.13000   | 98.12946  |           | 8.13000      | 142.07142      |                   |            | 0.00                 | 0                | 0.00           |
| BD0302           | On 18/04/2028 | Spot Bond  |     | 8.51500   | 97.21220  |           | 8.51500      | 97.18993       |                   |            | 0.00                 | 0                | 0.00           |
| BD310A           | On 08/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.97876       |                   |            | 0.00                 | 0                | 0.00           |
| BD310C           | On 18/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.54848      |                   |            | 0.00                 | 0                | 0.00           |
| BD311A           | On 08/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| BD311E           | On 07/12/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.15409      |                   |            | 0.00                 | 0                | 0.00           |
| BD311F           | On 20/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88595      |                   |            | 0.00                 | 0                | 0.00           |
| BD32AU           | On 08/05/2014 | Spot Bond  |     | 100.00000 | 80.00000  |           | 100.00000    | 63.84496       |                   |            | 0.00                 | 0                | 0.00           |
| BEER02           | On 28/03/2018 | Spot Bond  |     | 7.65000   | 98.86967  |           | 7.65000      | 98.84917       |                   |            | 4,590,000,000,000.00 | 600,000,000      | 300,000,000.00 |
| BG22A1           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28456      |                   |            | 0.00                 | 0                | 0.00           |
| BG22A2           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.30803      |                   |            | 0.00                 | 0                | 0.00           |
| BG22A3           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.31492      |                   |            | 0.00                 | 0                | 0.00           |
| BG22B1           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.33787      |                   |            | 0.00                 | 0                | 0.00           |
| BG22C1           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.36080      |                   |            | 0.00                 | 0                | 0.00           |
| BG22D1           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42469      |                   |            | 0.00                 | 0                | 0.00           |
| BG22YU           | On 21/07/2016 | Spot Bond  |     | 100.00000 | 8.97327   |           | 100.00000    | 8.95153        |                   |            | 0.00                 | 0                | 0.00           |
| BG32A1           | On 30/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.13804      |                   |            | 0.00                 | 0                | 0.00           |
| BG32A2           | On 30/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.14557      |                   |            | 0.00                 | 0                | 0.00           |
| BG32A3           | On 30/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.14879      |                   |            | 0.00                 | 0                | 0.00           |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BG32A4           | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14986      |                   |            | 0.00          | 0                | 0.00           |
| BG32B            | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.16274      |                   |            | 0.00          | 0                | 0.00           |
| BG32C            | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.17987      |                   |            | 0.00          | 0                | 0.00           |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 | 8.77951   |           | 100.00000    | 8.75824        |                   |            | 0.00          | 0                | 0.00           |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 | 8.77951   |           | 100.00000    | 8.75824        |                   |            | 0.00          | 0                | 0.00           |
| BG42A1           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.89693      |                   |            | 0.00          | 0                | 0.00           |
| BG42A2           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.97477      |                   |            | 0.00          | 0                | 0.00           |
| BG42A3           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99600      |                   |            | 0.00          | 0                | 0.00           |
| BG42A4           | On 15/03/2017 | Spot Bond  | 8.05000   | 103.45957 |           | 8.05000      | 103.43702      |                   |            | 0.00          | 0                | 0.00           |
| BG42B            | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.05965      |                   |            | 0.00          | 0                | 0.00           |
| BG42C            | On 15/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17262      |                   |            | 0.00          | 0                | 0.00           |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 | 6.27591   |           | 100.00000    | 6.26054        |                   |            | 0.00          | 0                | 0.00           |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 | 6.27591   |           | 100.00000    | 6.26054        |                   |            | 0.00          | 0                | 0.00           |
| BID01            | On 06/08/2014 | Spot Bond  | 5.82000   | 105.72439 |           | 5.82000      | 105.70791      |                   |            | 0.00          | 0                | 60,000,000.00  |
| BID04            | On 23/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.84671      |                   |            | 0.00          | 20,000,000       | 310,000,000.00 |
| BIDC33           | On 03/02/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.68102       |                   |            | 0.00          | 0                | 0.00           |
| BIDC34           | On 05/03/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.20722       |                   |            | 0.00          | 0                | 0.00           |
| BIDC35           | On 17/04/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.57255       |                   |            | 0.00          | 0                | 0.00           |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22020      |                   |            | 0.00          | 0                | 0.00           |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.44386      |                   |            | 0.00          | 0                | 0.00           |
| BLG1B            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21581      |                   |            | 0.00          | 0                | 0.00           |
| BLG1C            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28601      |                   |            | 0.00          | 0                | 0.00           |
| BLG1D            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.41361      |                   |            | 0.00          | 0                | 0.00           |
| BLG1E            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.94464      |                   |            | 0.00          | 0                | 0.00           |
| BLG1F            | On 21/11/2032 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.80542      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| BSR09            | On 20/12/2013 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.93894      |                   |            | 0.00                  | 0                | 0.00             |
| BUS01U           | On 30/09/2016 | Spot Bond  | 100.00000 | 14.21491  |           | 100.00000    | 14.18048       |                   |            | 0.00                  | 0                | 0.00             |
| CBL06            | On 02/11/2014 | Spot Bond  | 6.39500   | 106.41216 |           | 6.39500      | 106.39366      |                   |            | 116,389,000,000.00    | 18,200,000       | 34,200,000.00    |
| CBL08            | On 02/11/2016 | Spot Bond  | 9.10000   | 113.04051 |           | 9.10000      | 113.01273      |                   |            | 0.00                  | 0                | 20,000,000.00    |
| CBL09            | On 29/01/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.25038      |                   |            | 0.00                  | 0                | 0.00             |
| CBL10            | On 06/05/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.64604      |                   |            | 0.00                  | 0                | 0.00             |
| CBL11            | On 06/05/2016 | Spot Bond  | 8.80000   | 103.83531 |           | 8.80000      | 103.81062      |                   |            | 704,000,000,000.00    | 80,000,000       | 709,300,000.00   |
| CBL12            | On 06/09/2018 | Spot Bond  | 10.87000  | 103.59209 |           | 10.87000     | 103.56180      |                   |            | 0.00                  | 0                | 0.00             |
| CBL13            | On 01/02/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15645      |                   |            | 0.00                  | 0                | 0.00             |
| CBL14            | On 01/02/2019 | Spot Bond  | 11.12000  | 104.73985 |           | 11.12000     | 104.70905      |                   |            | 0.00                  | 0                | 0.00             |
| CBL15            | On 18/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.77926      |                   |            | 0.00                  | 0                | 0.00             |
| CBL16            | On 18/05/2017 | Spot Bond  | 8.99000   | 105.79299 |           | 8.99000      | 105.76771      |                   |            | 719,200,000,000.00    | 80,000,000       | 60,000,000.00    |
| CBL17            | On 23/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.00636      |                   |            | 0.00                  | 0                | 0.00             |
| CBL18            | On 23/08/2019 | Spot Bond  | 11.56000  | 100.20740 |           | 11.56000     | 100.17680      |                   |            | 0.00                  | 0                | 0.00             |
| CBL19            | On 02/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.01482      |                   |            | 0.00                  | 0                | 0.00             |
| CBL20            | On 14/12/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36841      |                   |            | 0.00                  | 0                | 0.00             |
| CBL21            | On 06/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.01714      |                   |            | 0.00                  | 0                | 0.00             |
| CBL22            | On 06/05/2020 | Spot Bond  | 9.96500   | 93.16200  |           | 9.96500      | 93.13697       |                   |            | 0.00                  | 0                | 0.00             |
| CCT01            | On 23/06/2023 | Spot Bond  | 9.96000   | 120.63179 |           | 9.96000      | 120.59976      |                   |            | 0.00                  | 0                | 0.00             |
| CCT02            | On 12/06/2024 | Spot Bond  | 9.81000   | 116.43545 |           | 9.81000      | 116.40498      |                   |            | 0.00                  | 0                | 0.00             |
| CCT03            | On 15/03/2025 | Spot Bond  | 9.16000   | 115.57290 |           | 9.16000      | 115.54430      |                   |            | 58,624,000,000,000.00 | 6,400,000,000    | 3,200,000,000.00 |
| CGR10            | On 08/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.68346      |                   |            | 0.00                  | 0                | 0.00             |
| CGR11            | On 28/03/2016 | Spot Bond  | 11.35000  | 102.76436 |           | 11.35000     | 102.73303      |                   |            | 0.00                  | 0                | 0.00             |
| CGR12            | On 14/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.84028       |                   |            | 0.00                  | 0                | 0.00             |
| CGR13            | On 27/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.07942      |                   |            | 0.00                  | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CGR7             | On 22/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.57160      |                   |            | 0.00          | 0                | 0.00          |
| CGR8             | On 22/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.65688      |                   |            | 0.00          | 0                | 0.00          |
| CIG01            | On 06/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.42345      |                   |            | 0.00          | 0                | 0.00          |
| CIG02            | On 30/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.49159      |                   |            | 0.00          | 0                | 0.00          |
| CLN126           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.72242      |                   |            | 0.00          | 0                | 0.00          |
| CLN130           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.69225      |                   |            | 0.00          | 0                | 0.00          |
| CLN134           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.85172      |                   |            | 0.00          | 0                | 0.00          |
| CLN154           | On 20/03/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.19970      |                   |            | 0.00          | 0                | 0.00          |
| CLN156           | On 20/12/2013 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.22199      |                   |            | 0.00          | 0                | 0.00          |
| CLN157           | On 20/12/2013 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.22199      |                   |            | 0.00          | 0                | 0.00          |
| CLN159           | On 14/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.85805       |                   |            | 0.00          | 0                | 0.00          |
| CLN167           | On 30/04/2014 | Spot Bond  | 100.00000 |       | 83.92456  | 100.00000 | 83.73929     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN168           | On 30/04/2014 | Spot Bond  | 100.00000 |       | 83.92456  | 100.00000 | 83.73929     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN169           | On 30/04/2014 | Spot Bond  | 100.00000 |       | 83.92456  | 100.00000 | 83.73929     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN170           | On 20/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.96490      |                   |            | 0.00          | 0                | 0.00          |
| CLN172           | On 30/04/2014 | Spot Bond  | 100.00000 |       | 83.92456  | 100.00000 | 83.73929     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN179           | On 20/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.30655      |                   |            | 0.00          | 0                | 0.00          |
| CLN183           | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29969      |                   |            | 0.00          | 0                | 0.00          |
| CLN184           | On 01/07/2021 | Spot Bond  | 10.11000  |       | 103.54553 | 10.11000  | 103.51779    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN185           | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29969      |                   |            | 0.00          | 0                | 0.00          |
| CLN186           | On 06/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.57466      |                   |            | 0.00          | 0                | 0.00          |
| CLN187           | On 15/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN188           | On 20/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 106.26428      |                   |            | 0.00          | 0                | 0.00          |
| CLN191           | On 23/08/2016 | Spot Bond  | 2.76000   |       | 100.57520 | 2.76000   | 113.88583    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 106.06081      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN193           |        | On 29/08/2021 | Spot Bond | 3.14000   | 110.84309 | 3.14000      | 113.80624      |                   |            | 0.00          | 0                | 0.00          |
| CLN194           |        | On 31/08/2016 | Spot Bond | 8.25000   | 101.55288 | 8.25000      | 101.53021      |                   |            | 0.00          | 0                | 0.00          |
| CLN195           |        | On 15/06/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN196           |        | On 15/06/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.29969      |                   |            | 0.00          | 0                | 0.00          |
| CLN197           |        | On 15/06/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.29969      |                   |            | 0.00          | 0                | 0.00          |
| CLN198           |        | On 13/09/2021 | Spot Bond | 3.10000   | 118.82123 | 3.10000      | 113.40896      |                   |            | 0.00          | 0                | 0.00          |
| CLN199           |        | On 13/09/2016 | Spot Bond | 2.40000   | 118.69436 | 2.40000      | 113.29004      |                   |            | 0.00          | 0                | 0.00          |
| CLN200           |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.39933      |                   |            | 0.00          | 0                | 0.00          |
| CLN211           |        | On 20/12/2013 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.31782      |                   |            | 0.00          | 0                | 0.00          |
| CLN213           |        | On 12/10/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.41903      |                   |            | 0.00          | 0                | 0.00          |
| CLN214           |        | On 12/10/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.42488      |                   |            | 0.00          | 0                | 0.00          |
| CLN215           |        | On 17/10/2016 | Spot Bond | 7.91500   | 102.06566 | 7.91500      | 102.04390      |                   |            | 0.00          | 0                | 0.00          |
| CLN216           |        | On 11/10/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.48880      |                   |            | 0.00          | 0                | 0.00          |
| CLN217           |        | On 11/10/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.48150      |                   |            | 0.00          | 0                | 0.00          |
| CLN219           |        | On 20/10/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.32109      |                   |            | 0.00          | 0                | 0.00          |
| CLN220           |        | On 20/10/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.32667      |                   |            | 0.00          | 0                | 0.00          |
| CLN221           |        | On 20/10/2016 | Spot Bond | 7.96500   | 102.19915 | 7.96500      | 102.17722      |                   |            | 0.00          | 0                | 0.00          |
| CLN222           |        | On 20/10/2016 | Spot Bond | 7.96500   | 102.19915 | 7.96500      | 102.17722      |                   |            | 0.00          | 0                | 0.00          |
| CLN223           |        | On 15/06/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 106.36824      |                   |            | 0.00          | 0                | 0.00          |
| CLN224           |        | On 15/06/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 107.81965      |                   |            | 0.00          | 0                | 0.00          |
| CLN225           |        | On 09/12/2016 | Spot Bond | 8.01500   | 105.37882 | 8.01500      | 105.35620      |                   |            | 0.00          | 0                | 0.00          |
| CLN226           |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.99097      |                   |            | 0.00          | 0                | 0.00          |
| CLN227           |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.10297      |                   |            | 0.00          | 0                | 0.00          |
| CLN230           |        | On 17/01/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.37051      |                   |            | 0.00          | 0                | 0.00          |
| CLN231           |        | On 17/01/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.37051      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN232           | On 20/06/2014 | Spot Bond  | 100.17539 |       | 66.80400  | 100.17539 | 66.64013     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN236           | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.40550    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN237           | On 14/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.87858     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN239           | On 20/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.00610    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN240           | On 24/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.32770    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN241           | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.42131    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN242           | On 24/02/2019 | Spot Bond  | 9.35000   |       | 101.90512 | 9.35000   | 101.87982    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN243           | On 24/02/2019 | Spot Bond  | 9.35000   |       | 101.90512 | 9.35000   | 101.87982    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN244           | On 25/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.32764    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN245           | On 25/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.33162    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN246           | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 93.24910     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN247           | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.25743    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN248           | On 14/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.91248    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN249           | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.21169    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN250           | On 26/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.74387    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN251           | On 26/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.74387    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN252           | On 26/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.74387    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN253           | On 26/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.74387    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN254           | On 26/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.74387    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN255           | On 26/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.76441    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN256           | On 26/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.79847    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN257           | On 26/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.79847    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN258           | On 26/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.79847    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN259           | On 26/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.79847    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN260           | On 26/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.79847    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN261           |        | On 26/03/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.80417      |                   |            | 0.00          | 0                | 0.00          |
| CLN262           |        | On 26/03/2019 | Spot Bond | 8.89000   | 104.32281 | 8.89000      | 104.29774      |                   |            | 0.00          | 0                | 0.00          |
| CLN263           |        | On 20/06/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.16832      |                   |            | 0.00          | 0                | 0.00          |
| CLN264           |        | On 18/08/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.39615      |                   |            | 0.00          | 0                | 0.00          |
| CLN266           |        | On 16/03/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.86704      |                   |            | 0.00          | 0                | 0.00          |
| CLN267           |        | On 16/03/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.86704      |                   |            | 0.00          | 0                | 0.00          |
| CLN268           |        | On 30/04/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.13287      |                   |            | 0.00          | 0                | 0.00          |
| CLN269           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.14080      |                   |            | 0.00          | 0                | 0.00          |
| CLN270           |        | On 24/02/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 102.09537      |                   |            | 0.00          | 0                | 0.00          |
| CLN271           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.33584      |                   |            | 0.00          | 0                | 0.00          |
| CLN272           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.90988      |                   |            | 0.00          | 0                | 0.00          |
| CLN273           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.90341      |                   |            | 0.00          | 0                | 0.00          |
| CLN274           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.91933      |                   |            | 0.00          | 0                | 0.00          |
| CLN275           |        | On 22/05/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.41514      |                   |            | 0.00          | 0                | 0.00          |
| CLN276           |        | On 24/05/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.62682      |                   |            | 0.00          | 0                | 0.00          |
| CLN277           |        | On 25/05/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.62665      |                   |            | 0.00          | 0                | 0.00          |
| CLN278           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.91672      |                   |            | 0.00          | 0                | 0.00          |
| CLN279           |        | On 20/06/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 105.83218      |                   |            | 0.00          | 0                | 0.00          |
| CLN280           |        | On 07/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.13006      |                   |            | 0.00          | 0                | 0.00          |
| CLN281           |        | On 21/06/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.80697      |                   |            | 0.00          | 0                | 0.00          |
| CLN282           |        | On 27/06/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.72391      |                   |            | 0.00          | 0                | 0.00          |
| CLN283           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.87753      |                   |            | 0.00          | 0                | 0.00          |
| CLN284           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.02619      |                   |            | 0.00          | 0                | 0.00          |
| CLN285           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.02619      |                   |            | 0.00          | 0                | 0.00          |
| CLN286           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.02619      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN287           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.02619      |                   |            | 0.00          | 0                | 0.00          |
| CLN288           |        | On 10/08/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.92730       |                   |            | 0.00          | 0                | 0.00          |
| CLN289           |        | On 30/08/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.33168      |                   |            | 0.00          | 0                | 0.00          |
| CLN290           |        | On 26/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.23631      |                   |            | 0.00          | 0                | 0.00          |
| CLN291           |        | On 26/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.92945      |                   |            | 0.00          | 0                | 0.00          |
| CLN292           |        | On 26/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.91807      |                   |            | 0.00          | 0                | 0.00          |
| CLN293           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.83044      |                   |            | 0.00          | 0                | 0.00          |
| CLN294           |        | On 26/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.91807      |                   |            | 0.00          | 0                | 0.00          |
| CLN295           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.66692      |                   |            | 0.00          | 0                | 0.00          |
| CLN296           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.06523      |                   |            | 0.00          | 0                | 0.00          |
| CLN297           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.83064      |                   |            | 0.00          | 0                | 0.00          |
| CLN298           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.83064      |                   |            | 0.00          | 0                | 0.00          |
| CLN299           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.82550      |                   |            | 0.00          | 0                | 0.00          |
| CLN301           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 113.42616      |                   |            | 0.00          | 0                | 0.00          |
| CLN302           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.76570      |                   |            | 0.00          | 0                | 0.00          |
| CLN303           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 113.60203      |                   |            | 0.00          | 0                | 0.00          |
| CLN304           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 112.96018      |                   |            | 0.00          | 0                | 0.00          |
| CLN305           |        | On 20/12/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 113.37845      |                   |            | 0.00          | 0                | 0.00          |
| CLN310           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 110.43951      |                   |            | 0.00          | 0                | 0.00          |
| CLN311           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 110.48321      |                   |            | 0.00          | 0                | 0.00          |
| CLN312           |        | On 20/03/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 113.91150      |                   |            | 0.00          | 0                | 0.00          |
| CLN313           |        | On 14/11/2022 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.84946       |                   |            | 0.00          | 0                | 0.00          |
| CLN314           |        | On 14/11/2022 | Spot Bond | 10.63500 | 93.61707  |           | 10.63500     | 93.57117       |                   |            | 0.00          | 0                | 0.00          |
| CLN315           |        | On 20/03/2023 | Spot Bond | 11.15500 | 94.67534  |           | 11.15500     | 95.07138       |                   |            | 0.00          | 0                | 0.00          |
| CLN316           |        | On 30/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.78478      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN317           | On 20/03/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.07393    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN318           | On 14/11/2022 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.85328     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN319           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.26981    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN320           | On 30/04/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.14954    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN321           | On 30/04/2018 | Spot Bond  | 8.80500   | 102.29218 | 8.80500   | 100.16676    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN322           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.92928    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN323           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.27279    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN324           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 107.15444    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN325           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.97711    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN326           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.99649    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN327           | On 20/06/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.07136    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN328           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.00682    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN329           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.44417    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN330           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.44417    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN331           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.44417    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN332           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.12128    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN333           | On 21/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.75798    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN334           | On 19/07/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.27844    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN335           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.78478    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN336           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 97.91711     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN337           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 97.92663     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN338           | On 23/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.23073    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN339           | On 28/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.19762    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN340           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.26064    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN341           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.78988    |                |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN342           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.44945      |                   |            | 0.00          | 0                | 0.00          |
| CLN343           |        | On 20/12/2023 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.75154      |                   |            | 0.00          | 0                | 0.00          |
| CLN344           |        | On 20/12/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.52362      |                   |            | 0.00          | 0                | 0.00          |
| CLN345           |        | On 20/12/2023 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.51865      |                   |            | 0.00          | 0                | 0.00          |
| CLN346           |        | On 28/07/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.19550      |                   |            | 0.00          | 0                | 0.00          |
| CLN347           |        | On 10/02/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.92399       |                   |            | 0.00          | 0                | 0.00          |
| CLN348           |        | On 23/06/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.39644      |                   |            | 0.00          | 0                | 0.00          |
| CLN349           |        | On 30/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.40340      |                   |            | 0.00          | 0                | 0.00          |
| CLN350           |        | On 28/10/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.18487      |                   |            | 0.00          | 0                | 0.00          |
| CLN351           |        | On 24/02/2017 | Spot Bond | 100.00000 | 5.85277   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN42            |        | On 18/04/2028 | Spot Bond | 7.01000   | 36.96985  |           | 7.01000      | 37.58368       |                   |            | 0.00          | 0                | 0.00          |
| CLN55            |        | On 18/04/2028 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 143.45201      |                   |            | 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 | 8.51500   | 97.21220  |           | 8.51500      | 129.57880      |                   |            | 0.00          | 0                | 0.00          |
| CLN88            |        | On 28/04/2028 | Spot Bond | 8.13000   | 32.27376  |           | 8.13000      | 141.75954      |                   |            | 0.00          | 0                | 0.00          |
| CLN89            |        | On 02/03/2028 | Spot Bond | 8.13000   | 32.67012  |           | 8.13000      | 142.07142      |                   |            | 0.00          | 0                | 0.00          |
| CLNF01           |        | On 20/10/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 86.36831       |                   |            | 0.00          | 0                | 0.00          |
| CLNF02           |        | On 20/10/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 86.25175       |                   |            | 0.00          | 0                | 0.00          |
| CLNF03           |        | On 10/10/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.57177      |                   |            | 0.00          | 0                | 0.00          |
| CLNF04           |        | On 10/10/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.57177      |                   |            | 0.00          | 0                | 0.00          |
| CLNF05           |        | On 20/09/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.00397      |                   |            | 0.00          | 0                | 0.00          |
| CLNF06           |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.93102      |                   |            | 0.00          | 0                | 0.00          |
| CLNF07           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.94541      |                   |            | 0.00          | 0                | 0.00          |
| CLNF09           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.94868      |                   |            | 0.00          | 0                | 0.00          |
| CLNF10           |        | On 24/07/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.26981      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|----------------|
| CLNF11           | On 20/03/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.85292      |                   |            | 0.00                  | 0                | 0.00           |
| COJ02            | On 15/09/2016 | Spot Bond  | 8.46500   |       | 110.29124 |           | 8.46500      | 106.68111      |                   |            | 2,200,900,000,000.00  | 260,000,000      | 130,000,000.00 |
| COJ04            | On 05/06/2018 | Spot Bond  | 8.45000   |       | 105.87552 |           | 8.45000      | 105.85157      |                   |            | 11,661,000,000,000.00 | 1,380,000,000    | 690,000,000.00 |
| COJ05            | On 05/06/2023 | Spot Bond  | 9.87500   |       | 119.40183 |           | 9.87500      | 119.37039      |                   |            | 0.00                  | 0                | 0.00           |
| COJ06            | On 09/12/2015 | Spot Bond  | 7.81500   |       | 110.14670 |           | 7.81500      | 110.12363      |                   |            | 0.00                  | 0                | 0.00           |
| COJ07            | On 23/03/2021 | Spot Bond  | 9.46500   |       | 108.21395 |           | 9.46500      | 108.18630      |                   |            | 0.00                  | 0                | 0.00           |
| COT01            | On 03/04/2023 | Spot Bond  | 9.94500   |       | 95.85880  |           | 9.94500      | 95.83324       |                   |            | 0.00                  | 0                | 0.00           |
| COT02            | On 03/04/2028 | Spot Bond  | 10.86000  |       | 96.23540  |           | 10.86000     | 96.20744       |                   |            | 0.00                  | 0                | 0.00           |
| COT03            | On 05/06/2028 | Spot Bond  | 10.86000  |       | 93.88521  |           | 10.86000     | 93.85808       |                   |            | 0.00                  | 0                | 0.00           |
| CPL002           | On 29/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.29515      |                   |            | 0.00                  | 0                | 0.00           |
| CPL003           | On 28/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.34280      |                   |            | 0.00                  | 0                | 0.00           |
| CPL005           | On 01/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.22010      |                   |            | 0.00                  | 0                | 0.00           |
| CPL007           | On 01/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.10671      |                   |            | 0.00                  | 0                | 0.00           |
| CPL018           | On 07/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.66889      |                   |            | 0.00                  | 0                | 0.00           |
| CPL019           | On 17/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.26758      |                   |            | 0.00                  | 0                | 0.00           |
| CPV01            | On 30/06/2029 | Spot Bond  | 12.32500  |       | 91.64863  |           | 12.32500     | 94.75576       |                   |            | 0.00                  | 0                | 0.00           |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 9.98267   |           | 100.00000    | 9.95116        |                   |            | 0.00                  | 0                | 0.00           |
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.16337      |                   |            | 0.00                  | 0                | 0.00           |
| DENG44           | On 29/09/2017 | Spot Bond  | 7.72500   |       | 98.85123  |           | 7.72500      | 97.86740       |                   |            | 0.00                  | 0                | 0.00           |
| DENG48           | On 25/02/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.13350      |                   |            | 0.00                  | 0                | 0.00           |
| DLTC01           | On 30/01/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.76353      |                   |            | 0.00                  | 0                | 0.00           |
| DOL002           | On 15/07/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.89191       |                   |            | 0.00                  | 0                | 0.00           |
| DOL003           | On 20/09/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.89260      |                   |            | 0.00                  | 0                | 0.00           |
| DRD03            | On 03/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.92325      |                   |            | 0.00                  | 0                | 0.00           |
| DRD04            | On 03/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.97043      |                   |            | 0.00                  | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value          | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|------------------|
| DV21             | On 15/06/2016 | Spot Bond  |     | 6.69500   | 125.49178 |           | 6.69500      | 125.46919      |                   |            | 10,042,500,000,000.00  | 1,500,000,000    | 750,000,000.00   |
| DV22             | On 07/02/2020 | Spot Bond  |     | 8.04500   | 109.15945 |           | 8.04500      | 109.13606      |                   |            | 62,429,200,000,000.00  | 7,760,000,000    | 3,858,300,000.00 |
| DV23             | On 27/02/2023 | Spot Bond  |     | 8.61500   | 110.69900 |           | 8.61500      | 110.67363      |                   |            | 128,880,400,000,000.00 | 14,960,000,000   | 9,514,000,000.00 |
| E170             | On 01/08/2020 | Spot Bond  |     | 7.70000   | 133.62732 |           | 7.70000      | 133.59989      |                   |            | 27,720,000,000,000.00  | 3,600,000,000    | 1,800,000,000.00 |
| EDC01            | On 04/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 105.83237      |                   |            | 0.00                   | 0                | 0.00             |
| EFC01            | On 31/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.60683      |                   |            | 0.00                   | 0                | 0.00             |
| EFC02            | On 31/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.74186      |                   |            | 0.00                   | 0                | 0.00             |
| EFC03            | On 31/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.83148      |                   |            | 0.00                   | 0                | 0.00             |
| EFC04            | On 31/08/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.45557      |                   |            | 0.00                   | 0                | 0.00             |
| EL15             | On 29/06/2015 | Spot Bond  |     | 0.10000   | 105.83091 |           | 0.10000      | 132.12361      |                   |            | 0.00                   | 0                | 2,000,000,000.00 |
| EL28             | On 02/05/2028 | Spot Bond  |     | 2.18000   | 114.35954 |           | 2.16000      | 114.61943      |                   |            | 0.00                   | 0                | 1,500,000,000.00 |
| EL29             | On 19/11/2029 | Spot Bond  |     | 2.21000   | 102.79004 |           | 2.21000      | 102.77402      |                   |            | 0.00                   | 0                | 0.00             |
| EL30             | On 29/07/2030 | Spot Bond  |     | 2.28000   | 101.58201 |           | 2.28000      | 102.08239      |                   |            | 0.00                   | 0                | 0.00             |
| EMM01            | On 28/07/2020 | Spot Bond  |     | 9.36500   | 108.78774 |           | 9.36500      | 108.76068      |                   |            | 0.00                   | 0                | 0.00             |
| EMM02            | On 11/03/2021 | Spot Bond  |     | 9.21500   | 109.59264 |           | 9.21500      | 109.56537      |                   |            | 0.00                   | 0                | 0.00             |
| EMM03            | On 04/05/2024 | Spot Bond  |     | 9.91000   | 101.00895 |           | 9.91000      | 100.98196      |                   |            | 0.00                   | 0                | 0.00             |
| EMM04            | On 16/05/2028 | Spot Bond  |     | 10.55500  | 89.52070  |           | 10.55500     | 98.03539       |                   |            | 0.00                   | 0                | 0.00             |
| EPF001           | On 19/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.43715      |                   |            | 0.00                   | 0                | 0.00             |
| EPFC02           | On 07/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                   | 0                | 0.00             |
| EPFC06           | On 20/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.12715      |                   |            | 0.00                   | 0                | 0.00             |
| EPFC07           | On 20/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.22926      |                   |            | 0.00                   | 0                | 0.00             |
| EPFC08           | On 12/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88722      |                   |            | 0.00                   | 0                | 0.00             |
| EPFC09           | On 06/11/2014 | Spot Bond  |     | 100.00000 | 41.90871  |           | 100.00000    | 37.43494       |                   |            | 0.00                   | 0                | 0.00             |
| EQ185U           | On 11/06/2014 | Spot Bond  |     | 100.00000 | 59.02511  |           | 100.00000    | 58.88055       |                   |            | 0.00                   | 0                | 0.00             |
| EQ187U           | On 21/02/2014 | Spot Bond  |     | 100.00000 | 96.58793  |           | 100.00000    | 96.33508       |                   |            | 0.00                   | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|-------------------|
| EQ196U           | On 14/11/2013 | Spot Bond  | 100.00000 |       | 98.38275  | 100.00000 | 100.79838    |                |                   |                        | 0.00          | 0                | 0.00              |
| EQ197U           | On 25/11/2013 | Spot Bond  | 100.00000 |       | 95.54974  | 100.00000 | 95.30026     |                |                   |                        | 0.00          | 0                | 0.00              |
| EQ198U           | On 12/12/2013 | Spot Bond  | 100.00000 |       | 93.97744  | 100.00000 | 93.74249     |                |                   |                        | 0.00          | 0                | 0.00              |
| EQ199U           | On 15/01/2014 | Spot Bond  | 100.00000 |       | 88.97823  | 100.00000 | 88.77321     |                |                   |                        | 0.00          | 0                | 0.00              |
| EQS01            | On 18/11/2014 | Spot Bond  | 3.00000   |       | 126.32998 | 3.00000   | 130.56197    |                |                   |                        | 0.00          | 0                | 0.00              |
| EQS02            | On 01/07/2015 | Spot Bond  | 10.87500  |       | 107.53775 | 10.87500  | 107.50682    |                |                   |                        | 0.00          | 0                | 0.00              |
| EQS04            | On 22/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 105.73075    |                |                   |                        | 0.00          | 0                | 0.00              |
| EQS05            | On 25/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.27861    |                |                   |                        | 0.00          | 0                | 0.00              |
| EQS06            | On 09/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.60953    |                |                   |                        | 0.00          | 0                | 0.00              |
| EQS07            | On 09/04/2018 | Spot Bond  | 9.48000   |       | 84.53537  | 9.48000   | 97.75246     |                |                   |                        | 0.00          | 0                | 0.00              |
| EQS08A           | On 04/10/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.66640    |                |                   |                        | 0.00          | 0                | 0.00              |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.77887     |                |                   |                        | 0.00          | 0                | 0.00              |
| ERS3B2           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.79805     |                |                   |                        | 0.00          | 0                | 0.00              |
| ERS3B3           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.79274     |                |                   |                        | 0.00          | 0                | 0.00              |
| ERS3C2           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.77445     |                |                   |                        | 0.00          | 0                | 0.00              |
| ERS3C3           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.77023     |                |                   |                        | 0.00          | 0                | 0.00              |
| ERSA11           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.81429     |                |                   |                        | 0.00          | 0                | 0.00              |
| ERSA12           | On 17/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.80844     |                |                   |                        | 0.00          | 0                | 0.00              |
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.80924     |                |                   |                        | 0.00          | 0                | 0.00              |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.80024     |                |                   |                        | 0.00          | 0                | 0.00              |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.81105     |                |                   |                        | 0.00          | 0                | 0.00              |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.80355     |                |                   |                        | 0.00          | 0                | 0.00              |
| ES15             | On 30/08/2015 | Spot Bond  | 6.35500   |       | 103.82332 | 6.35500   | 103.80548    |                |                   | 2,542,000,000,000.00   |               | 400,000,000      | 200,000,000.00    |
| ES18             | On 20/04/2018 | Spot Bond  | 7.28500   |       | 107.82768 | 7.28500   | 107.80648    |                |                   | 105,195,400,000,000.00 |               | 14,440,000,000   | 16,865,056,700.00 |
| ES23             | On 25/01/2023 | Spot Bond  | 8.24000   |       | 114.06331 | 8.24000   | 114.03828    |                |                   | 11,865,600,000,000.00  |               | 1,440,000,000    | 23,050,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value          | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| ES26             | On 02/04/2026 | Spot Bond  |     | 8.72500   | 94.23434  |           | 8.72500      | 94.21224       |                   |            | 155,130,500,000,000.00 | 17,780,000,000   | 7,222,900,000.00  |
| ES33             | On 15/09/2033 | Spot Bond  |     | 9.59500   | 82.66377  |           | 9.56000      | 82.90639       |                   |            | 960,651,400,000,000.00 | 00,120,000,000   | 05,344,100,000.00 |
| ES42             | On 25/04/2042 | Spot Bond  |     | 9.79500   | 87.96819  |           | 9.79500      | 87.94508       |                   |            | 166,515,000,000,000.00 | 17,000,000,000   | 8,500,000,000.00  |
| FIFB01           | On 24/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.36170      |                   |            | 0.00                   | 0                | 0.00              |
| FIFB02           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.38332      |                   |            | 0.00                   | 0                | 0.00              |
| FIFB03           | On 26/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.77562      |                   |            | 0.00                   | 0                | 0.00              |
| FIFC07           | On 28/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.16856      |                   |            | 0.00                   | 0                | 0.00              |
| FIFC08           | On 11/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.89216      |                   |            | 0.00                   | 0                | 0.00              |
| FIFC09           | On 08/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59105      |                   |            | 0.00                   | 0                | 0.00              |
| FR002U           | On 02/08/2023 | Spot Bond  |     | 100.00000 | 10.39002  |           | 100.00000    | 10.36486       |                   |            | 0.00                   | 0                | 0.00              |
| FR003U           | On 02/08/2023 | Spot Bond  |     | 100.00000 | 10.11104  |           | 100.00000    | 10.08655       |                   |            | 0.00                   | 0                | 0.00              |
| FR2A4A           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.51463      |                   |            | 0.00                   | 0                | 0.00              |
| FR2A4B           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.58267      |                   |            | 0.00                   | 0                | 0.00              |
| FR2A4C           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.71858      |                   |            | 0.00                   | 0                | 0.00              |
| FR2A4D           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.85432      |                   |            | 0.00                   | 0                | 0.00              |
| FRB03            | On 15/09/2014 | Spot Bond  |     | 6.81500   | 103.10375 |           | 6.81500      | 103.08466      |                   |            | 3,816,400,000,000.00   | 560,000,000      | 980,000,000.00    |
| FRB05            | On 21/12/2018 | Spot Bond  |     | 8.96000   | 101.37891 |           | 8.96000      | 101.35464      |                   |            | 0.00                   | 0                | 0.00              |
| FRB08            | On 10/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.92911      |                   |            | 0.00                   | 0                | 0.00              |
| FRB09            | On 10/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.92904      |                   |            | 0.00                   | 0                | 0.00              |
| FRB10            | On 25/01/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25398      |                   |            | 0.00                   | 20,000,000       | 10,000,000.00     |
| FRB11            | On 11/12/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.44504      |                   |            | 0.00                   | 0                | 0.00              |
| FRBC21           | On 21/12/2018 | Spot Bond  |     | 10.76000  | 109.34563 |           | 10.76000     | 109.31432      |                   |            | 0.00                   | 0                | 0.00              |
| FRBC22           | On 21/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.41392       |                   |            | 0.00                   | 0                | 0.00              |
| FRBI22           | On 31/01/2022 | Spot Bond  |     | 2.08500   | 125.14366 |           | 2.08500      | 125.96398      |                   |            | 0.00                   | 0                | 0.00              |
| FRBI23           | On 07/12/2023 | Spot Bond  |     | 2.09000   | 133.15916 |           | 2.09000      | 269.87138      |                   |            | 41,800,000,000.00      | 20,000,000       | 10,000,000.00     |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRBI25           | On 31/01/2025 | Spot Bond  |     | 2.48000 | 96.88775  |           | 2.48000      | 103.04330      |                   |            | 0.00          | 0                | 0.00          |
| FRBI28           | On 31/03/2028 | Spot Bond  |     | 2.71000 | 98.97334  |           | 2.71000      | 146.15601      |                   |            | 0.00          | 0                | 0.00          |
| FRBI33           | On 07/12/2033 | Spot Bond  |     | 2.69000 | 113.18142 |           | 2.69000      | 194.22939      |                   |            | 0.00          | 0                | 0.00          |
| FRBN04           | On 15/09/2015 | Spot Bond  |     | 7.12500 | 112.86314 |           | 7.12500      | 112.84131      |                   |            | 0.00          | 0                | 0.00          |
| FRBZ01           | On 30/11/2020 | Spot Bond  |     | 8.04700 | 57.90086  |           | 8.04700      | 57.21743       |                   |            | 0.00          | 0                | 0.00          |
| FRBZ02           | On 28/10/2024 | Spot Bond  |     | 9.49500 | 36.97005  |           | 9.49500      | 36.07966       |                   |            | 0.00          | 0                | 0.00          |
| FRBZ03           | On 10/12/2024 | Spot Bond  |     | 9.73000 | 35.71786  |           | 9.73000      | 34.81694       |                   |            | 0.00          | 0                | 0.00          |
| FRC04            | On 03/06/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 104.27863      |                   |            | 0.00          | 0                | 0.00          |
| FRC101           | On 24/02/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.17190      |                   |            | 0.00          | 0                | 0.00          |
| FRC103           | On 20/03/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 103.68853      |                   |            | 0.00          | 0                | 0.00          |
| FRC104           | On 20/03/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.26783      |                   |            | 0.00          | 0                | 0.00          |
| FRC105           | On 24/02/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.10824      |                   |            | 0.00          | 0                | 0.00          |
| FRC106           | On 24/02/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.10824      |                   |            | 0.00          | 0                | 0.00          |
| FRC107           | On 03/06/2021 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.65755      |                   |            | 0.00          | 0                | 0.00          |
| FRC108           | On 24/02/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.07044      |                   |            | 0.00          | 0                | 0.00          |
| FRC109           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.13429      |                   |            | 0.00          | 0                | 0.00          |
| FRC110           | On 15/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.36037      |                   |            | 0.00          | 0                | 0.00          |
| FRC112           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.96496      |                   |            | 0.00          | 0                | 0.00          |
| FRC113           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.07180      |                   |            | 0.00          | 0                | 0.00          |
| FRC114           | On 20/06/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 103.19535      |                   |            | 0.00          | 0                | 0.00          |
| FRC115           | On 20/06/2017 | Spot Bond  |     | 7.47000 | 100.38107 |           | 7.47000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC116           | On 20/06/2017 | Spot Bond  |     | 7.47000 | 100.38107 |           | 7.47000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC117           | On 15/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.33920      |                   |            | 0.00          | 0                | 0.00          |
| FRC118           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.05846      |                   |            | 0.00          | 0                | 0.00          |
| FRC119           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.30305      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC120           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.41213      |                   |            | 0.00          | 0                | 0.00          |
| FRC121           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.00295      |                   |            | 0.00          | 0                | 0.00          |
| FRC122           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 111.18691      |                   |            | 0.00          | 0                | 0.00          |
| FRC123           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.56448      |                   |            | 0.00          | 0                | 0.00          |
| FRC124           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.03909      |                   |            | 0.00          | 0                | 0.00          |
| FRC125           |        | On 20/09/2017 | Spot Bond | 6.00000   | 100.30616 |           | 6.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC126           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.23365      |                   |            | 0.00          | 0                | 0.00          |
| FRC127           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.47876      |                   |            | 0.00          | 0                | 0.00          |
| FRC128           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.11262      |                   |            | 0.00          | 0                | 0.00          |
| FRC129           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.18990      |                   |            | 0.00          | 0                | 0.00          |
| FRC130           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.40316      |                   |            | 0.00          | 0                | 0.00          |
| FRC131           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.29920      |                   |            | 0.00          | 0                | 0.00          |
| FRC132           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.46595      |                   |            | 0.00          | 0                | 0.00          |
| FRC133           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.55808      |                   |            | 0.00          | 0                | 0.00          |
| FRC134           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.39931      |                   |            | 0.00          | 0                | 0.00          |
| FRC135           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.35441      |                   |            | 0.00          | 0                | 0.00          |
| FRC136           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.20920      |                   |            | 0.00          | 0                | 0.00          |
| FRC137           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.18604      |                   |            | 0.00          | 0                | 0.00          |
| FRC138           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.49924      |                   |            | 0.00          | 0                | 0.00          |
| FRC139           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.48003      |                   |            | 0.00          | 0                | 0.00          |
| FRC140           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.42751      |                   |            | 0.00          | 0                | 0.00          |
| FRC141           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.50180      |                   |            | 0.00          | 0                | 0.00          |
| FRC142           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.26708      |                   |            | 0.00          | 0                | 0.00          |
| FRC143           |        | On 20/09/2017 | Spot Bond | 100.09221 | 13.29077  |           | 100.09221    | 13.25819       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.93187      |                   |            | 0.00          | 0                | 0.00          |

| 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      | 110.15829      |                   |            | 0.00          | 0                | 0.00          |
| FRC146           | On 20/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.12881      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           | On 20/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.27718      |                   |            | 0.00          | 0                | 0.00          |
| FRC148           | On 24/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.92915      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           | On 20/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 105.85842      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           | On 20/09/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.04566      |                   |            | 0.00          | 0                | 0.00          |
| FRC151           | On 20/09/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC152           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.05871      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.95579      |                   |            | 0.00          | 0                | 0.00          |
| FRC154           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.98098      |                   |            | 0.00          | 0                | 0.00          |
| FRC155           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.32232      |                   |            | 0.00          | 0                | 0.00          |
| FRC158           | On 11/06/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.93647      |                   |            | 0.00          | 0                | 0.00          |
| FRC160           | On 12/06/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.92008      |                   |            | 0.00          | 0                | 0.00          |
| FRC161           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.96160      |                   |            | 0.00          | 0                | 0.00          |
| FRC162           | On 14/12/2018 | Spot Bond  | 13.22500 |       | 51.50857  |           | 13.22500     | 51.49016       |                   |            | 0.00          | 0                | 0.00          |
| FRC163           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.89953      |                   |            | 0.00          | 0                | 0.00          |
| FRC166           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.90082      |                   |            | 0.00          | 0                | 0.00          |
| FRC167           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.38148      |                   |            | 0.00          | 0                | 0.00          |
| FRC168           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.94738      |                   |            | 0.00          | 0                | 0.00          |
| FRC169           | On 31/01/2025 | Spot Bond  | 3.72500  |       | 88.15053  |           | 3.72500      | 91.18121       |                   |            | 0.00          | 0                | 0.00          |
| FRC170           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.99391      |                   |            | 0.00          | 0                | 0.00          |
| FRC171           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.99391      |                   |            | 0.00          | 0                | 0.00          |
| FRC172           | On 21/02/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.62614      |                   |            | 0.00          | 0                | 0.00          |
| FRC173           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.78478      |                   |            | 0.00          | 0                | 0.00          |
| FRC174           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.16951       |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC175           | On 15/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.24149      |                   |            | 0.00          | 0                | 0.00          |
| FRC176           | On 20/09/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.92928      |                   |            | 0.00          | 0                | 0.00          |
| FRC177           | On 20/09/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.90471      |                   |            | 0.00          | 0                | 0.00          |
| FRC178           | On 06/08/2023 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.02318      |                   |            | 0.00          | 0                | 0.00          |
| FRC179           | On 20/09/2020 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.08038      |                   |            | 0.00          | 0                | 0.00          |
| FRC180           | On 10/02/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.92487       |                   |            | 0.00          | 0                | 0.00          |
| FRC181           | On 06/08/2023 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.02291      |                   |            | 0.00          | 0                | 0.00          |
| FRC182           | On 26/01/2021 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.22068      |                   |            | 0.00          | 0                | 0.00          |
| FRC183           | On 20/12/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.25807      |                   |            | 0.00          | 0                | 0.00          |
| FRC184           | On 20/12/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.46609      |                   |            | 0.00          | 0                | 0.00          |
| FRC29            | On 22/07/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.34181      |                   |            | 0.00          | 0                | 0.00          |
| FRC37            | On 20/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.04951      |                   |            | 0.00          | 0                | 0.00          |
| FRC40            | On 20/12/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.04307      |                   |            | 0.00          | 0                | 0.00          |
| FRC46            | On 10/09/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.33621       |                   |            | 0.00          | 0                | 0.00          |
| FRC57            | On 20/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.88027      |                   |            | 0.00          | 0                | 0.00          |
| FRC61            | On 28/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.20117      |                   |            | 0.00          | 0                | 0.00          |
| FRC66            | On 31/01/2022 | Spot Bond  | 3.32500 |       | 119.81571 |           | 3.32500      | 115.10287      |                   |            | 0.00          | 0                | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.06388      |                   |            | 0.00          | 0                | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.07559      |                   |            | 0.00          | 0                | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  | 3.30500 |       | 109.76613 |           | 3.30500      | 115.26933      |                   |            | 0.00          | 0                | 0.00          |
| FRC70            | On 20/09/2014 | Spot Bond  | 1.16000 |       | 99.00647  |           | 1.16000      | 120.23021      |                   |            | 0.00          | 0                | 0.00          |
| FRC71            | On 31/01/2022 | Spot Bond  | 3.32500 |       | 106.79734 |           | 3.32500      | 115.10287      |                   |            | 0.00          | 0                | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  | 2.14000 |       | 104.52809 |           | 2.14000      | 121.51637      |                   |            | 0.00          | 0                | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  | 2.21000 |       | 103.52012 |           | 2.21000      | 124.98664      |                   |            | 0.00          | 0                | 0.00          |
| FRC76            | On 28/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.22861      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRC78            | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 97.65691       |                   |            | 0.00          | 0                | 0.00             |
| FRC79            | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.50418      |                   |            | 0.00          | 0                | 0.00             |
| FRC82            | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.53236      |                   |            | 0.00          | 0                | 0.00             |
| FRC83            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.91274      |                   |            | 0.00          | 0                | 0.00             |
| FRC84            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.05610      |                   |            | 0.00          | 0                | 0.00             |
| FRC85            | On 20/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 105.76434      |                   |            | 0.00          | 0                | 0.00             |
| FRC86            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.24865      |                   |            | 0.00          | 0                | 0.00             |
| FRC87            | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.19925      |                   |            | 0.00          | 0                | 0.00             |
| FRC94A           | On 20/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.01069      |                   |            | 0.00          | 0                | 0.00             |
| FRC95            | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.39140      |                   |            | 0.00          | 0                | 0.00             |
| FRC96A           | On 20/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.00941      |                   |            | 0.00          | 0                | 0.00             |
| FRC97            | On 20/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 103.97197      |                   |            | 0.00          | 0                | 0.00             |
| FRC98            | On 15/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 93.03487       |                   |            | 0.00          | 0                | 0.00             |
| FRC99            | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 93.20518       |                   |            | 0.00          | 0                | 0.00             |
| FRD01U           | On 22/12/2018 | Spot Bond  | 100.00000 |       | 8.84543   |           | 100.00000    | 8.82376        |                   |            | 0.00          | 0                | 0.00             |
| FRD02U           | On 01/06/2016 | Spot Bond  | 100.00000 |       | 10.74933  |           | 100.00000    | 10.71541       |                   |            | 0.00          | 0                | 0.00             |
| FRI15            | On 14/03/2015 | Spot Bond  | 4.28000   |       | 140.31030 |           | 4.28000      | 140.28042      |                   |            | 0.00          | 0                | 0.00             |
| FRJ14            | On 20/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.57980      |                   |            | 0.00          | 0                | 0.00             |
| FRJ15            | On 04/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.34233      |                   |            | 0.00          | 0                | 0.00             |
| FRJ16            | On 21/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.81671      |                   |            | 0.00          | 0                | 6,500,000,000.00 |
| FRJ17            | On 04/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.87473      |                   |            | 0.00          | 0                | 0.00             |
| FRJ18            | On 21/02/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 104.43368      |                   |            | 0.00          | 0                | 1,900,000,000.00 |
| FRJ19            | On 04/04/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.73317      |                   |            | 0.00          | 0                | 0.00             |
| FRJ20            | On 20/09/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.61811      |                   |            | 0.00          | 0                | 0.00             |
| FRS36            | On 07/12/2023 | Spot Bond  | 2.60000   |       | 127.88032 |           | 2.60000      | 259.16926      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS37            | On 07/12/2023 | Spot Bond  | 2.10000   | 133.05313 | 2.10000   | 269.65642    |                | 0.00              |            | 0             | 0.00             |               |
| FRS43            | On 07/12/2023 | Spot Bond  | 2.82000   | 125.68221 | 2.82000   | 254.71296    |                | 0.00              |            | 0             | 0.00             |               |
| FRS46            | On 31/01/2022 | Spot Bond  | 2.45500   | 102.93099 | 2.45500   | 122.60513    |                | 0.00              |            | 0             | 0.00             |               |
| FRS49            | On 27/10/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.18793    |                | 0.00              |            | 0             | 0.00             |               |
| FRS51            | On 31/01/2022 | Spot Bond  | 1.98500   | 126.90869 | 1.98500   | 123.00983    |                | 0.00              |            | 0             | 0.00             |               |
| FRS56            | On 19/07/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.33740    |                | 0.00              |            | 0             | 0.00             |               |
| FRS59            | On 07/10/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.59114    |                | 0.00              |            | 0             | 0.00             |               |
| FRS62            | On 04/11/2026 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.01459    |                | 0.00              |            | 0             | 0.00             |               |
| FRS63            | On 22/12/2013 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.83134    |                | 0.00              |            | 0             | 0.00             |               |
| FRS64            | On 26/01/2042 | Spot Bond  | 2.96000   | 90.96603  | 2.96000   | 90.95002     |                | 0.00              |            | 0             | 0.00             |               |
| FRS69            | On 31/05/2017 | Spot Bond  | 104.97509 | 14.55886  | 104.97509 | 14.52162     |                | 0.00              |            | 0             | 0.00             |               |
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 | 18.86226  | 101.07593 | 18.81562     |                | 0.00              |            | 0             | 0.00             |               |
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 | 10.52738  | 100.44759 | 10.50149     |                | 0.00              |            | 0             | 0.00             |               |
| FRS75            | On 13/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.87612    |                | 0.00              |            | 0             | 0.00             |               |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 | 17.18716  | 100.76967 | 17.14478     |                | 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  | 2.52000   | 100.61837 | 2.52000   | 100.60179    |                | 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             |               |
| FRS83            | On 13/12/2013 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.82876    |                | 0.00              |            | 0             | 0.00             |               |
| FRS84            | On 30/03/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.52927    |                | 0.00              |            | 0             | 0.00             |               |
| FRS85            | On 31/01/2025 | Spot Bond  | 2.44000   | 96.24326  | 2.44000   | 103.45234    |                | 0.00              |            | 0             | 0.00             |               |
| FRS86            | On 23/04/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 98.21687     |                | 0.00              |            | 0             | 0.00             |               |
| FRS87            | On 31/01/2025 | Spot Bond  | 2.47000   | 95.95778  | 2.47000   | 103.14539    |                | 0.00              |            | 0             | 0.00             |               |
| FRS88            | On 28/05/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.50753    |                | 0.00              |            | 0             | 0.00             |               |
| FRS90            | On 07/12/2023 | Spot Bond  | 2.30000   | 130.94729 | 2.30000   | 336.26257    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| FRS92            | On 21/06/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.62776      |                   |            | 0.00                  | 0                | 0.00             |
| FRS93            | On 11/08/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.98111       |                   |            | 0.00                  | 0                | 0.00             |
| FRS94            | On 08/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.98252       |                   |            | 0.00                  | 0                | 0.00             |
| FRS95            | On 11/08/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.98337       |                   |            | 0.00                  | 0                | 0.00             |
| FRS96            | On 24/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.37190      |                   |            | 0.00                  | 0                | 0.00             |
| FRS97            | On 29/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.23476      |                   |            | 0.00                  | 0                | 0.00             |
| FRS98            | On 21/11/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.74275      |                   |            | 0.00                  | 0                | 0.00             |
| FRS99            | On 09/10/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.56094      |                   |            | 0.00                  | 0                | 0.00             |
| FRX14            | On 01/09/2014 | Spot Bond  | 5.69000  |       | 103.78251 |           | 5.69000      | 103.76643      |                   |            | 2,276,000,000,000.00  | 400,000,000      | 220,000,000.00   |
| FRX15            | On 14/03/2015 | Spot Bond  | 6.15500  |       | 104.62387 |           | 6.15500      | 104.60636      |                   |            | 2,215,800,000,000.00  | 360,000,000      | 190,000,000.00   |
| FRX16            | On 15/09/2016 | Spot Bond  | 7.02500  |       | 103.65875 |           | 7.02500      | 103.63898      |                   |            | 0.00                  | 0                | 0.00             |
| FRX17            | On 15/09/2017 | Spot Bond  | 7.51000  |       | 104.50974 |           | 7.51000      | 104.48846      |                   |            | 0.00                  | 0                | 0.00             |
| FRX18            | On 14/04/2018 | Spot Bond  | 7.72000  |       | 110.97722 |           | 7.72000      | 110.95412      |                   |            | 0.00                  | 0                | 0.00             |
| FRX19            | On 15/11/2019 | Spot Bond  | 8.34000  |       | 107.39969 |           | 8.34000      | 107.37586      |                   |            | 16,680,000,000,000.00 | 2,000,000,000    | 1,111,400,000.00 |
| FRX20            | On 01/10/2020 | Spot Bond  | 8.63500  |       | 106.73043 |           | 8.63500      | 101.46300      |                   |            | 0.00                  | 0                | 0.00             |
| FRX23            | On 28/02/2023 | Spot Bond  | 9.36500  |       | 91.56713  |           | 9.36500      | 91.54399       |                   |            | 0.00                  | 0                | 0.00             |
| FRX24            | On 10/12/2024 | Spot Bond  | 9.47000  |       | 113.08809 |           | 9.47000      | 113.05950      |                   |            | 0.00                  | 0                | 0.00             |
| FRX31            | On 21/02/2031 | Spot Bond  | 10.29500 |       | 95.64990  |           | 10.29500     | 95.62382       |                   |            | 0.00                  | 0                | 0.00             |
| FRX45            | On 14/04/2045 | Spot Bond  | 10.47500 |       | 77.86413  |           | 10.47500     | 77.84229       |                   |            | 0.00                  | 0                | 0.00             |
| FS1A1            | On 20/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.72879      |                   |            | 0.00                  | 0                | 0.00             |
| FS1A2            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.76922      |                   |            | 0.00                  | 0                | 0.00             |
| FS1A3            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.80190      |                   |            | 0.00                  | 0                | 0.00             |
| FS1A4            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.81495      |                   |            | 0.00                  | 0                | 0.00             |
| FS1A5            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.84755      |                   |            | 0.00                  | 0                | 0.00             |
| FS1B1            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.89972      |                   |            | 0.00                  | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS1C1            |        | On 20/03/2038 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.93883      |                   |            | 0.00          | 0                | 0.00          |
| FS1D1            |        | On 20/03/2038 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.10816      |                   |            | 0.00          | 0                | 0.00          |
| GBL01            |        | On 15/10/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.93199      |                   |            | 0.00          | 0                | 0.00          |
| GFC03            |        | On 10/04/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.53026      |                   |            | 0.00          | 0                | 0.00          |
| GFC04            |        | On 11/04/2017 | Spot Bond | 8.80000   | 102.70378 |           | 8.80000      | 102.67948      |                   |            | 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          |
| GPT27            |        | On 30/01/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.11708      |                   |            | 0.00          | 0                | 0.00          |
| GRA307           |        | On 15/11/2013 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GRA308           |        | On 17/12/2013 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.41905       |                   |            | 0.00          | 0                | 0.00          |
| GRB93            |        | On 28/01/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 98.80270       |                   |            | 0.00          | 0                | 0.00          |
| GRD194           |        | On 06/11/2013 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GRD195           |        | On 10/01/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.06539       |                   |            | 0.00          | 0                | 0.00          |
| GRD196           |        | On 15/01/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.06470       |                   |            | 0.00          | 0                | 0.00          |
| GRD197           |        | On 10/01/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.06265       |                   |            | 0.00          | 0                | 0.00          |
| GRD198           |        | On 10/01/2014 | Spot Bond | 100.00000 | 85.28037  |           | 100.00000    | 85.08159       |                   |            | 0.00          | 0                | 0.00          |
| GRDB1            |        | On 10/01/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.45431      |                   |            | 0.00          | 0                | 0.00          |
| GRDC1            |        | On 10/01/2018 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.59061      |                   |            | 0.00          | 0                | 0.00          |
| GRH1A1           |        | On 25/10/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.21927      |                   |            | 0.00          | 0                | 0.00          |
| GRH1A2           |        | On 25/10/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.22447      |                   |            | 0.00          | 0                | 0.00          |
| GRH1A3           |        | On 25/10/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.23450      |                   |            | 0.00          | 0                | 0.00          |
| GRH1B            |        | On 25/10/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.24694      |                   |            | 0.00          | 0                | 0.00          |
| GRH1C            |        | On 25/10/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.26419      |                   |            | 0.00          | 0                | 0.00          |
| GRH1YU           |        | On 25/10/2039 | Spot Bond | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| GRT01            |        | On 08/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.08342      |                   |            | 0.00          | 0                | 0.00          |
| GRT02            |        | On 13/05/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.74717      |                   |            | 0.00          | 75,000,000       | 75,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GRT03            | On 15/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.41687      |                   |            | 0.00          | 0                | 66,666,700.00 |
| GRT04            | On 15/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.10244      |                   |            | 0.00          | 0                | 0.00          |
| GRT05            | On 25/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.75557      |                   |            | 0.00          | 0                | 0.00          |
| GRT06            | On 11/12/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.03730      |                   |            | 0.00          | 0                | 0.00          |
| GSIS01           | On 27/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.64891      |                   |            | 0.00          | 0                | 0.00          |
| GSIZ16           | On 23/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88011      |                   |            | 0.00          | 0                | 0.00          |
| HCH01            | On 25/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.29427      |                   |            | 0.00          | 0                | 0.00          |
| HILB01           | On 18/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35592      |                   |            | 0.00          | 0                | 0.00          |
| HILB02           | On 13/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.00094      |                   |            | 0.00          | 0                | 0.00          |
| HILB03           | On 02/05/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.01205      |                   |            | 0.00          | 0                | 0.00          |
| HILB04           | On 01/11/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.10901      |                   |            | 0.00          | 0                | 0.00          |
| HILC08           | On 24/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.20490      |                   |            | 0.00          | 0                | 0.00          |
| HILC09           | On 03/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.08781      |                   |            | 0.00          | 0                | 0.00          |
| HM1B5U           | On 19/07/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| HM1B6U           | On 19/07/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| HMS1B2           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| HMS1B3           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| HMS1B7           | On 19/07/2046 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| HMS1B8           | On 19/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.31762      |                   |            | 0.00          | 0                | 0.00          |
| HMS1B9           | On 19/07/2015 | Spot Bond  |     | 7.50460   | 102.42145 |           | 7.50460      | 101.47528      |                   |            | 0.00          | 0                | 0.00          |
| HMS1C2           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| HMS1C4           | On 19/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.33372      |                   |            | 0.00          | 0                | 0.00          |
| HMS1C5           | On 19/07/2015 | Spot Bond  |     | 7.85782   | 102.42866 |           | 7.85782      | 108.65492      |                   |            | 0.00          | 0                | 0.00          |
| HMS1D2           | On 19/07/2045 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| HMS1D4           | On 19/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35440      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| HMS1D5           | On 19/07/2015 | Spot Bond  | 8.30871   |       | 102.44316 |           | 8.30871      | 106.53565      |                   |            | 0.00                  | 0                | 0.00              |
| HMS1E2           | On 19/07/2045 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                  | 0                | 0.00              |
| HMS1E4           | On 19/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.37966      |                   |            | 0.00                  | 0                | 0.00              |
| HMS1F2           | On 19/07/2045 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                  | 0                | 0.00              |
| HMS1G2           | On 19/07/2045 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                  | 0                | 0.00              |
| HPF01            | On 17/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.40147      |                   |            | 0.00                  | 0                | 0.00              |
| HPF02            | On 15/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.47600      |                   |            | 0.00                  | 0                | 0.00              |
| HPF03            | On 15/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.49451      |                   |            | 0.00                  | 0                | 0.00              |
| HWAY20           | On 31/07/2020 | Spot Bond  | 7.84000   |       | 112.46715 |           | 7.84000      | 112.44365      |                   |            | 0.00                  | 0                | 2,952,900,000.00  |
| HWAY23           | On 07/12/2023 | Spot Bond  | 1.87000   |       | 135.51802 |           | 1.87000      | 274.65367      |                   |            | 0.00                  | 0                | 8,800,000,000.00  |
| HWAY24           | On 07/12/2024 | Spot Bond  | 1.85000   |       | 138.72511 |           | 1.85000      | 275.09351      |                   |            | 0.00                  | 0                | 0.00              |
| HWAY34           | On 31/07/2034 | Spot Bond  | 9.46000   |       | 100.59396 |           | 9.46000      | 100.56869      |                   |            | 0.00                  | 0                | 117,000,000.00    |
| HWAY35           | On 31/07/2035 | Spot Bond  | 9.48000   |       | 100.38511 |           | 9.48000      | 100.35983      |                   |            | 0.00                  | 0                | 0.00              |
| HWF01U           | On 26/03/2015 | Spot Bond  | 100.00000 |       | 35.88675  |           | 100.00000    | 35.72721       |                   |            | 0.00                  | 0                | 0.00              |
| HWF02U           | On 30/09/2016 | Spot Bond  | 100.00000 |       | 10.44528  |           | 100.00000    | 10.39884       |                   |            | 0.00                  | 0                | 0.00              |
| HWF03U           | On 09/10/2014 | Spot Bond  | 100.00000 |       | 44.32176  |           | 100.00000    | 43.98908       |                   |            | 0.00                  | 0                | 0.00              |
| HWF04U           | On 09/10/2015 | Spot Bond  | 100.00000 |       | 22.16088  |           | 100.00000    | 21.99454       |                   |            | 0.00                  | 0                | 0.00              |
| HWF05U           | On 09/10/2016 | Spot Bond  | 100.00000 |       | 11.08044  |           | 100.00000    | 10.99727       |                   |            | 0.00                  | 0                | 0.00              |
| I2025            | On 31/01/2025 | Spot Bond  | 1.84000   |       | 109.82871 |           | 1.83000      | 109.92237      |                   |            | 71,872,976,000,000.00 | 39,061,400,000   | 51,318,789,300.00 |
| I2038            | On 31/01/2038 | Spot Bond  | 2.34000   |       | 106.38184 |           | 2.36000      | 105.97379      |                   |            | 16,918,200,000,000.00 | 7,230,000,000    | 00,389,226,900.00 |
| I2046            | On 31/03/2046 | Spot Bond  | 2.44000   |       | 102.95359 |           | 2.44000      | 102.93684      |                   |            | 3,940,112,000,000.00  | 1,614,800,000    | 43,213,630,900.00 |
| I2050            | On 31/12/2050 | Spot Bond  | 2.42000   |       | 110.46091 |           | 2.42000      | 110.44308      |                   |            | 13,070,420,000,000.00 | 5,401,000,000    | 17,607,000,000.00 |
| IBC01            | On 16/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 91.90000       |                   |            | 0.00                  | 0                | 0.00              |
| IBL11            | On 12/03/2015 | Spot Bond  | 7.01500   |       | 105.81360 |           | 7.01500      | 105.79346      |                   |            | 0.00                  | 0                | 0.00              |
| IBL13            | On 12/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.19251      |                   |            | 0.00                  | 20,000,000       | 10,000,000.00     |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| IBL14            | On 28/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.14048      |                   |            | 0.00                 | 0                | 0.00             |
| IBL18            | On 10/12/2013 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.98444      |                   |            | 0.00                 | 0                | 0.00             |
| IBL19            | On 15/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.18104      |                   |            | 0.00                 | 0                | 500,000,000.00   |
| IBL20            | On 15/03/2014 | Spot Bond  | 6.67000 |       | 102.00761 |           | 6.67000      | 101.98940      |                   |            | 0.00                 | 0                | 0.00             |
| IBL21            | On 15/03/2016 | Spot Bond  | 7.51500 |       | 105.62714 |           | 7.51500      | 105.60561      |                   |            | 3,006,000,000,000.00 | 400,000,000      | 100,000,000.00   |
| IBL22            | On 15/03/2018 | Spot Bond  | 8.15000 |       | 108.09766 |           | 8.15000      | 108.07381      |                   |            | 0.00                 | 0                | 0.00             |
| IBL23            | On 21/04/2014 | Spot Bond  | 6.60000 |       | 101.22811 |           | 6.60000      | 101.21033      |                   |            | 0.00                 | 0                | 0.00             |
| IBL24            | On 21/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.29193      |                   |            | 0.00                 | 0                | 0.00             |
| IBL25            | On 18/08/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.37139      |                   |            | 0.00                 | 0                | 0.00             |
| IBL26            | On 18/08/2014 | Spot Bond  | 4.13000 |       | 111.74495 |           | 4.13000      | 111.72180      |                   |            | 0.00                 | 0                | 0.00             |
| IBL28            | On 18/08/2016 | Spot Bond  | 7.33500 |       | 104.13566 |           | 7.33500      | 104.11528      |                   |            | 0.00                 | 0                | 0.00             |
| IBL32            | On 03/11/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00825      |                   |            | 0.00                 | 0                | 0.00             |
| IBL33            | On 03/11/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.01148      |                   |            | 0.00                 | 0                | 0.00             |
| IBL34            | On 31/01/2017 | Spot Bond  | 0.98000 |       | 105.49713 |           | 0.98000      | 125.93983      |                   |            | 0.00                 | 0                | 0.00             |
| IBL36            | On 31/01/2022 | Spot Bond  | 2.05500 |       | 105.98218 |           | 2.05500      | 126.24088      |                   |            | 0.00                 | 0                | 0.00             |
| IBL37            | On 02/04/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.31621      |                   |            | 0.00                 | 0                | 1,500,000,000.00 |
| IBL38            | On 02/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.45647      |                   |            | 0.00                 | 20,000,000       | 10,000,000.00    |
| IBL39            | On 02/04/2018 | Spot Bond  | 7.82000 |       | 104.33806 |           | 7.82000      | 104.31606      |                   |            | 0.00                 | 0                | 0.00             |
| IBL40            | On 15/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.05495      |                   |            | 0.00                 | 0                | 0.00             |
| IBL42            | On 15/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.87197      |                   |            | 0.00                 | 20,000,000       | 4,410,000,000.00 |
| IBL43            | On 15/11/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.86975       |                   |            | 0.00                 | 0                | 0.00             |
| IBL45            | On 21/12/2018 | Spot Bond  | 8.39000 |       | 101.44928 |           | 8.39000      | 101.42651      |                   |            | 0.00                 | 0                | 0.00             |
| IBL46            | On 15/01/2020 | Spot Bond  | 8.93000 |       | 94.41352  |           | 8.93000      | 94.39111       |                   |            | 0.00                 | 0                | 52,600,000.00    |
| IBL48            | On 19/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.09737      |                   |            | 0.00                 | 20,600,000       | 10,300,000.00    |
| IBL49            | On 02/04/2018 | Spot Bond  | 7.90000 |       | 86.14379  |           | 7.90000      | 98.64775       |                   |            | 0.00                 | 0                | 100,000,000.00   |



| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL50            | On 02/08/2020 | Spot Bond  |     | 8.98000   | 100.91212 |           | 8.98000      | 102.97057      |                   |            | 0.00          | 0                | 0.00          |
| IBL52            | On 31/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.11693      |                   |            | 0.00          | 0                | 0.00          |
| IBL53            | On 31/07/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.12076      |                   |            | 0.00          | 0                | 0.00          |
| IBL54            | On 31/07/2016 | Spot Bond  |     | 7.27500   | 100.24031 |           | 7.27500      | 101.87338      |                   |            | 0.00          | 0                | 0.00          |
| IBL55            | On 31/07/2018 | Spot Bond  |     | 8.17000   | 100.10273 |           | 8.17000      | 101.93000      |                   |            | 0.00          | 0                | 0.00          |
| IDC01U           | On 08/11/2026 | Spot Bond  |     | 100.00000 | 0.00264   |           | 100.00000    | 0.00263        |                   |            | 0.00          | 0                | 0.00          |
| IDCG01           | On 22/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.26597      |                   |            | 0.00          | 0                | 0.00          |
| IDCG02           | On 22/10/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.27903      |                   |            | 0.00          | 0                | 0.00          |
| IDCG03           | On 22/10/2020 | Spot Bond  |     | 8.61500   | 103.40440 |           | 8.61500      | 98.94277       |                   |            | 0.00          | 0                | 0.00          |
| IDCP01           | On 19/04/2015 | Spot Bond  |     | 5.00000   | 100.27171 |           | 5.00000      | 100.25811      |                   |            | 0.00          | 0                | 0.00          |
| IDCP02           | On 19/04/2015 | Spot Bond  |     | 5.00000   | 100.27171 |           | 5.00000      | 100.25811      |                   |            | 0.00          | 0                | 0.00          |
| IDCP03           | On 31/01/2017 | Spot Bond  |     | 5.00000   | 101.35103 |           | 5.00000      | 101.33743      |                   |            | 0.00          | 0                | 0.00          |
| IDCP04           | On 19/10/2017 | Spot Bond  |     | 5.00000   | 100.27171 |           | 5.00000      | 100.25811      |                   |            | 0.00          | 0                | 0.00          |
| IDCP05           | On 14/03/2018 | Spot Bond  |     | 4.00000   | 100.60355 |           | 4.00000      | 100.59254      |                   |            | 0.00          | 0                | 0.00          |
| IDW001           | On 30/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.74016      |                   |            | 0.00          | 0                | 0.00          |
| IDW002           | On 30/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.66726      |                   |            | 0.00          | 0                | 0.00          |
| IDW003           | On 30/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.89639      |                   |            | 0.00          | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  |     | 9.20000   | 108.26165 |           | 9.20000      | 108.23489      |                   |            | 0.00          | 0                | 0.00          |
| IHL01            | On 29/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76387      |                   |            | 0.00          | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76387      |                   |            | 0.00          | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.77894       |                   |            | 0.00          | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  |     | 100.00000 | 8.34713   |           | 100.00000    | 8.32669        |                   |            | 0.00          | 0                | 0.00          |
| IN01Q            | On 23/07/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.24845      |                   |            | 0.00          | 0                | 0.00          |
| IN02Q            | On 05/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.03249      |                   |            | 0.00          | 0                | 0.00          |
| IN03Q            | On 12/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.91764       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value  | Contracts Traded  | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|---------------|
| IN04             | On 15/03/2015 | Spot Bond  |     | 9.01500   | 101.16390 |           | 9.01500      | 101.13927      |                   |                        | 0.00           | 0                 | 0.00          |
| IN04Q            | On 26/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.18107      |                   |                        | 0.00           | 0                 | 0.00          |
| IN05E            | On 14/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.31029      |                   |                        | 0.00           | 0                 | 0.00          |
| IN06E            | On 10/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.87807      |                   |                        | 0.00           | 0                 | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.14692       |                   |                        | 0.00           | 0                 | 0.00          |
| IN191U           | On 16/05/2017 | Spot Bond  |     | 100.00000 | 4.75641   |           | 100.00000    | 4.74156        |                   |                        | 0.00           | 0                 | 0.00          |
| IN226U           | On 12/12/2013 | Spot Bond  |     | 100.00000 | 91.47870  |           | 100.00000    | 91.25000       |                   |                        | 0.00           | 0                 | 0.00          |
| IN230U           | On 16/01/2014 | Spot Bond  |     | 100.00000 | 84.10138  |           | 100.00000    | 83.90805       |                   |                        | 0.00           | 0                 | 0.00          |
| INA347           | On 19/11/2013 | Spot Bond  |     | 5.25000   | 99.84203  |           | 5.25000      | 99.78471       |                   |                        | 0.00           | 0                 | 0.00          |
| INA348           | On 26/11/2013 | Spot Bond  |     | 5.25000   | 99.74176  |           | 5.25000      | 99.68456       |                   |                        | 0.00           | 0                 | 0.00          |
| INA349           | On 03/12/2013 | Spot Bond  |     | 5.35000   | 99.63490  |           | 5.35000      | 99.57673       |                   |                        | 0.00           | 0                 | 0.00          |
| INA350           | On 10/12/2013 | Spot Bond  |     | 5.35000   | 99.53315  |           | 5.35000      | 99.47510       |                   |                        | 0.00           | 0                 | 0.00          |
| INA402           | On 07/01/2014 | Spot Bond  |     | 5.45000   | 99.11206  |           | 5.45000      | 99.05343       |                   |                        | 0.00           | 0                 | 0.00          |
| INA403           | On 14/01/2014 | Spot Bond  |     | 5.45000   | 99.00950  |           | 5.45000      | 98.95098       |                   |                        | 0.00           | 0                 | 0.00          |
| INA404           | On 21/01/2014 | Spot Bond  |     | 5.45000   | 98.90714  |           | 5.45000      | 98.84875       |                   |                        | 0.00           | 0                 | 0.00          |
| INA405           | On 28/01/2014 | Spot Bond  |     | 5.45000   | 98.80500  |           | 5.45000      | 98.74673       |                   |                        | 0.00           | 0                 | 0.00          |
| INA406           | On 04/02/2014 | Spot Bond  |     | 5.45000   | 98.70307  |           | 5.45000      | 98.64492       |                   | 127,530,000,000,000.00 | 23,400,000,000 | 38,900,000,000.00 |               |
| IND345           | On 05/11/2013 | Spot Bond  |     | 5.25000   | 95.01188  |           | 5.25000      | 95.01188       |                   |                        | 0.00           | 0                 | 0.00          |
| IND346           | On 12/11/2013 | Spot Bond  |     | 5.25000   | 99.94250  |           | 5.25000      | 99.88506       |                   |                        | 0.00           | 0                 | 0.00          |
| INF405           | On 28/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.14595      |                   |                        | 0.00           | 0                 | 0.00          |
| INF407           | On 12/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.92551       |                   |                        | 0.00           | 0                 | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.87153      |                   |                        | 0.00           | 0                 | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  |     | 10.74000  | 103.78653 |           | 10.74000     | 102.84633      |                   |                        | 0.00           | 0                 | 0.00          |
| ING116           | On 31/03/2016 | Spot Bond  |     | 10.74000  | 101.65893 |           | 10.74000     | 101.45432      |                   |                        | 0.00           | 0                 | 0.00          |
| ING132           | On 22/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95330      |                   |                        | 0.00           | 0                 | 0.00          |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING135           | On 10/12/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.52880    |                |                   |            | 0.00          | 0                | 0.00          |
| ING138           | On 22/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.93290    |                |                   |            | 0.00          | 0                | 0.00          |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000 |       | 100.63464 | 6.50000   | 100.61696    |                |                   |            | 0.00          | 0                | 0.00          |
| ING161           | On 20/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.02619    |                |                   |            | 0.00          | 0                | 0.00          |
| ING167           | On 30/09/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.66050    |                |                   |            | 0.00          | 0                | 0.00          |
| ING192           | On 18/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.22143    |                |                   |            | 0.00          | 0                | 0.00          |
| ING193           | On 18/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.22143    |                |                   |            | 0.00          | 0                | 0.00          |
| ING194           | On 11/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 99.93876     |                |                   |            | 0.00          | 0                | 0.00          |
| ING195           | On 04/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.04534    |                |                   |            | 0.00          | 0                | 0.00          |
| ING196           | On 30/06/2027 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 94.17778     |                |                   |            | 0.00          | 0                | 0.00          |
| ING199           | On 28/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.09098    |                |                   |            | 0.00          | 0                | 0.00          |
| ING203           | On 07/12/2013 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.88457    |                |                   |            | 0.00          | 0                | 0.00          |
| ING204           | On 13/12/2015 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.91622    |                |                   |            | 0.00          | 0                | 0.00          |
| ING209           | On 12/04/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.37217    |                |                   |            | 0.00          | 0                | 0.00          |
| ING211           | On 12/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.39772    |                |                   |            | 0.00          | 0                | 0.00          |
| ING215           | On 28/11/2013 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.04345    |                |                   |            | 0.00          | 0                | 0.00          |
| ING216           | On 09/12/2013 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 102.21459    |                |                   |            | 0.00          | 0                | 0.00          |
| ING217           | On 17/12/2013 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.74686    |                |                   |            | 0.00          | 0                | 0.00          |
| ING219           | On 15/01/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 101.95997    |                |                   |            | 0.00          | 0                | 0.00          |
| ING221           | On 08/05/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 99.98427     |                |                   |            | 0.00          | 0                | 0.00          |
| ING223           | On 28/11/2013 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.96432    |                |                   |            | 0.00          | 0                | 0.00          |
| ING224           | On 28/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.97893    |                |                   |            | 0.00          | 0                | 0.00          |
| ING225           | On 17/03/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.72543    |                |                   |            | 0.00          | 0                | 0.00          |
| ING228           | On 22/09/2018 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.91898    |                |                   |            | 0.00          | 0                | 0.00          |
| ING229           | On 17/01/2014 | Spot Bond  | 0.00000 |       | 100.00000 | 0.00000   | 100.35125    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|---------------|
| ING60U           | On 28/02/2014 | Spot Bond  | 100.00000 |       | 97.13543  | 100.00000 | 96.88443     |                |                   |                       | 0.00          | 0                | 0.00          |
| ING89            | On 31/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.92683    |                |                   |                       | 0.00          | 0                | 0.00          |
| IP263U           | On 06/11/2013 | Spot Bond  | 100.00000 |       | 66.66668  | 100.00000 | 66.66667     |                |                   |                       | 0.00          | 0                | 0.00          |
| IP264U           | On 18/11/2013 | Spot Bond  | 100.00000 |       | 97.33333  | 100.00000 | 97.07447     |                |                   |                       | 0.00          | 0                | 0.00          |
| IP265U           | On 26/11/2013 | Spot Bond  | 100.00000 |       | 95.30026  | 100.00000 | 95.05208     |                |                   |                       | 0.00          | 0                | 0.00          |
| IP266U           | On 08/01/2014 | Spot Bond  | 100.00000 |       | 85.68075  | 100.00000 | 85.48009     |                |                   |                       | 0.00          | 0                | 0.00          |
| IPB3             | On 04/12/2013 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.33894    |                |                   |                       | 0.00          | 0                | 0.00          |
| IPC01U           | On 06/11/2013 | Spot Bond  | 100.00000 |       | 66.66668  | 100.00000 | 66.66667     |                |                   |                       | 0.00          | 0                | 0.00          |
| IPF01            | On 13/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.43206    |                |                   |                       | 0.00          | 0                | 0.00          |
| IPF02            | On 13/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.44175    |                |                   |                       | 0.00          | 0                | 0.00          |
| IPF03            | On 13/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.44825    |                |                   |                       | 0.00          | 0                | 0.00          |
| IPF06            | On 13/04/2017 | Spot Bond  | 8.02500   |       | 102.90142 | 8.02500   | 102.87918    |                |                   | 642,000,000,000.00    | 80,000,000    | 20,000,000.00    |               |
| IPL4             | On 29/03/2014 | Spot Bond  | 6.04500   |       | 102.13495 | 6.04500   | 102.11843    |                |                   | 10,639,200,000,000.00 | 1,760,000,000 | 488,300,000.00   |               |
| IPL5             | On 28/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.17885    |                |                   | 0.00                  | 0             | 0.00             |               |
| IPL6             | On 28/09/2017 | Spot Bond  | 8.40000   |       | 105.58691 | 8.40000   | 105.56291    |                |                   | 168,000,000,000.00    | 20,000,000    | 870,000,000.00   |               |
| IPL7             | On 05/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.56632    |                |                   | 0.00                  | 0             | 0.00             |               |
| IPL8             | On 10/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.52997    |                |                   | 0.00                  | 0             | 0.00             |               |
| IV012            | On 26/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.68003    |                |                   | 0.00                  | 0             | 0.00             |               |
| IV013            | On 22/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.97202    |                |                   | 0.00                  | 0             | 0.00             |               |
| IV014            | On 22/06/2015 | Spot Bond  | 8.19500   |       | 107.48438 | 8.19500   | 107.46079    |                |                   | 0.00                  | 0             | 0.00             |               |
| IV015            | On 20/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 103.15778    |                |                   | 0.00                  | 20,000,000    | 10,000,000.00    |               |
| IV016            | On 06/12/2021 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.33911    |                |                   | 0.00                  | 0             | 0.00             |               |
| IV017            | On 31/01/2022 | Spot Bond  | 3.14500   |       | 97.90049  | 3.14500   | 116.61095    |                |                   | 0.00                  | 0             | 0.00             |               |
| IV019            | On 31/03/2028 | Spot Bond  | 3.89000   |       | 94.73501  | 3.89000   | 127.23209    |                |                   | 0.00                  | 0             | 0.00             |               |
| IV022            | On 02/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.75447    |                |                   | 0.00                  | 20,000,000    | 10,000,000.00    |               |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV023            |        | On 11/07/2022 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.56561      |                   |            | 0.00          | 0                | 0.00          |
| IV024            |        | On 27/07/2022 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.52920      |                   |            | 0.00          | 0                | 0.00          |
| IV025            |        | On 12/09/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.17146      |                   |            | 0.00          | 0                | 0.00          |
| IV026            |        | On 27/09/2024 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.85184      |                   |            | 0.00          | 0                | 0.00          |
| IV030            |        | On 31/01/2025 | Spot Bond | 3.83000  | 89.49028  |           | 3.83000      | 90.25373       |                   |            | 0.00          | 0                | 0.00          |
| IV030A           |        | On 31/01/2025 | Spot Bond | 3.83000  | 89.41567  |           | 3.83000      | 96.33778       |                   |            | 0.00          | 0                | 0.00          |
| IV031            |        | On 11/03/2025 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.26219      |                   |            | 0.00          | 0                | 0.00          |
| IV032            |        | On 14/08/2023 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 99.85136       |                   |            | 0.00          | 0                | 0.00          |
| IV03E            |        | On 18/11/2013 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.23235      |                   |            | 0.00          | 0                | 0.00          |
| IV04E            |        | On 10/03/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.87807      |                   |            | 0.00          | 0                | 0.00          |
| IV08             |        | On 30/04/2018 | Spot Bond | 11.46000 | 108.09454 |           | 11.46000     | 108.06127      |                   |            | 0.00          | 0                | 0.00          |
| IV09             |        | On 30/04/2018 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.16978      |                   |            | 0.00          | 0                | 0.00          |
| IV19A            |        | On 31/03/2028 | Spot Bond | 3.89000  | 93.72963  |           | 3.89000      | 127.23209      |                   |            | 0.00          | 0                | 0.00          |
| IVA01A           |        | On 28/08/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.17341      |                   |            | 0.00          | 0                | 0.00          |
| IVA02A           |        | On 17/10/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.33797      |                   |            | 0.00          | 0                | 0.00          |
| IVA345           |        | On 07/11/2013 | Spot Bond | 5.25000  | 95.01188  |           | 5.25000      | 99.95687       |                   |            | 0.00          | 0                | 0.00          |
| IVA346           |        | On 14/11/2013 | Spot Bond | 5.25000  | 99.91377  |           | 5.25000      | 99.85637       |                   |            | 0.00          | 0                | 0.00          |
| IVA347           |        | On 21/11/2013 | Spot Bond | 5.25000  | 99.81336  |           | 5.25000      | 99.75608       |                   |            | 0.00          | 0                | 0.00          |
| IVA348           |        | On 28/11/2013 | Spot Bond | 5.25000  | 99.71315  |           | 5.25000      | 99.65598       |                   |            | 0.00          | 0                | 0.00          |
| IVA349           |        | On 05/12/2013 | Spot Bond | 5.35000  | 99.60581  |           | 5.35000      | 99.54767       |                   |            | 0.00          | 0                | 0.00          |
| IVA350           |        | On 12/12/2013 | Spot Bond | 5.35000  | 99.50412  |           | 5.35000      | 99.44610       |                   |            | 0.00          | 0                | 0.00          |
| IVA402           |        | On 09/01/2014 | Spot Bond | 5.45000  | 99.08274  |           | 5.45000      | 99.02414       |                   |            | 0.00          | 0                | 0.00          |
| IVA403           |        | On 16/01/2014 | Spot Bond | 5.45000  | 98.98023  |           | 5.45000      | 98.92175       |                   |            | 0.00          | 0                | 0.00          |
| IVA404           |        | On 23/01/2014 | Spot Bond | 5.45000  | 98.87794  |           | 5.45000      | 98.81958       |                   |            | 0.00          | 0                | 0.00          |
| IVA405           |        | On 30/01/2014 | Spot Bond | 5.45000  | 98.77586  |           | 5.45000      | 98.71762       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC002           | On 12/02/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.90682       |                   |            | 0.00          | 0                | 0.00          |
| IVC004           | On 29/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.16525      |                   |            | 0.00          | 0                | 0.00          |
| IVC005           | On 27/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.18543      |                   |            | 0.00          | 0                | 0.00          |
| IVC006           | On 28/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.17282      |                   |            | 0.00          | 0                | 0.00          |
| IVC007           | On 04/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.58810      |                   |            | 0.00          | 0                | 0.00          |
| IVC009           | On 15/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.92518      |                   |            | 0.00          | 0                | 0.00          |
| IVC010           | On 29/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.14335      |                   |            | 0.00          | 0                | 0.00          |
| IVC011           | On 28/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.15264      |                   |            | 0.00          | 0                | 0.00          |
| IVC012           | On 09/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.94148       |                   |            | 0.00          | 0                | 0.00          |
| IVC013           | On 29/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.14276      |                   |            | 0.00          | 0                | 0.00          |
| IVC014           | On 20/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.32215      |                   |            | 0.00          | 0                | 0.00          |
| IVC015           | On 22/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.50971      |                   |            | 0.00          | 0                | 0.00          |
| IVC016           | On 31/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.19310      |                   |            | 0.00          | 0                | 0.00          |
| IVC017           | On 12/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.44184      |                   |            | 0.00          | 0                | 0.00          |
| IVC018           | On 12/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.44509      |                   |            | 0.00          | 0                | 0.00          |
| IVC019           | On 12/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.45160      |                   |            | 0.00          | 0                | 0.00          |
| IVC020           | On 12/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42232      |                   |            | 0.00          | 0                | 0.00          |
| IVC021           | On 19/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.31533      |                   |            | 0.00          | 0                | 0.00          |
| IVC022           | On 29/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.16521      |                   |            | 0.00          | 0                | 0.00          |
| IVC023           | On 19/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.90513      |                   |            | 0.00          | 0                | 0.00          |
| IVF404           | On 24/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.20632      |                   |            | 0.00          | 0                | 0.00          |
| IVF406           | On 07/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| JDC02U           | On 14/11/2013 | Spot Bond  |     | 100.00000 | 98.38275  |           | 100.00000    | 98.11828       |                   |            | 0.00          | 0                | 0.00          |
| JDC03U           | On 29/01/2014 | Spot Bond  |     | 100.00000 | 81.65548  |           | 100.00000    | 81.47321       |                   |            | 0.00          | 0                | 0.00          |
| JDC04U           | On 13/03/2014 | Spot Bond  |     | 100.00000 | 92.57026  |           | 100.00000    | 92.33884       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| JDC05U           | On 15/05/2014 | Spot Bond  | 100.00000 |       | 63.54563  | 100.00000 | 63.34723     |                |                   |                       | 0.00          | 0                | 0.00             |
| JDC06U           | On 15/05/2014 | Spot Bond  | 100.00000 |       | 69.97597  | 100.00000 | 69.84321     |                |                   |                       | 0.00          | 0                | 0.00             |
| JDG01            | On 30/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.15282    |                |                   |                       | 0.00          | 0                | 0.00             |
| JDG02U           | On 22/01/2015 | Spot Bond  | 100.00000 |       | 38.58300  | 100.00000 | 38.48953     |                |                   |                       | 0.00          | 0                | 0.00             |
| JDG03            | On 15/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.42928    |                |                   |                       | 0.00          | 0                | 0.00             |
| JDG03U           | On 21/02/2016 | Spot Bond  | 100.00000 |       | 16.25646  | 100.00000 | 16.21708     |                |                   |                       | 0.00          | 0                | 0.00             |
| JDG04            | On 15/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.45280    |                |                   |                       | 0.00          | 0                | 0.00             |
| KCF03U           | On 30/10/2014 | Spot Bond  | 100.00000 |       | 49.94792  | 100.00000 | 49.79198     |                |                   |                       | 0.00          | 0                | 0.00             |
| KSB007           | On 31/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.38896    |                |                   |                       | 0.00          | 0                | 0.00             |
| KSB008           | On 01/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.13733    |                |                   |                       | 0.00          | 0                | 0.00             |
| KW01             | On 31/10/2027 | Spot Bond  | 8.51000   |       | 140.63748 | 8.51000   | 140.60510    |                |                   |                       | 0.00          | 0                | 0.00             |
| LBK02            | On 26/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.21954    |                |                   |                       | 0.00          | 0                | 0.00             |
| LBK03            | On 01/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.96038    |                |                   |                       | 0.00          | 0                | 5,000,000,000.00 |
| LEW01            | On 31/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.12881    |                |                   |                       | 0.00          | 0                | 0.00             |
| LGL02            | On 13/08/2017 | Spot Bond  | 8.40000   |       | 99.47918  | 8.40000   | 99.45694     |                |                   |                       | 0.00          | 0                | 150,700,000.00   |
| LGL03            | On 03/04/2018 | Spot Bond  | 8.55000   |       | 69.17900  | 8.55000   | 97.44019     |                |                   |                       | 0.00          | 0                | 0.00             |
| LGL04            | On 14/08/2020 | Spot Bond  | 9.08000   |       | 109.28150 | 9.08000   | 102.51457    |                |                   |                       | 0.00          | 0                | 42,400,000.00    |
| LHL01            | On 13/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.52382    |                |                   |                       | 0.00          | 0                | 0.00             |
| LHL02            | On 13/12/2015 | Spot Bond  | 11.26500  |       | 103.27479 | 11.26500  | 103.24388    |                |                   | 23,431,200,000,000.00 | 0.00          | 2,080,000,000    | 980,000,000.00   |
| LHL03            | On 13/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.67289    |                |                   |                       | 0.00          | 0                | 0.00             |
| LRFA1            | On 17/11/2025 | Spot Bond  | 100.00000 |       | 0.00594   | 100.00000 | 100.00000    |                |                   |                       | 0.00          | 0                | 0.00             |
| LRFB1            | On 17/11/2025 | Spot Bond  | 100.00000 |       | 0.00594   | 100.00000 | 100.00000    |                |                   |                       | 0.00          | 0                | 0.00             |
| LRFC1            | On 17/11/2025 | Spot Bond  | 100.00000 |       | 0.00594   | 100.00000 | 100.00000    |                |                   |                       | 0.00          | 0                | 0.00             |
| LWCP01           | On 30/04/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.10586    |                |                   |                       | 0.00          | 0                | 0.00             |
| MAQ038           | On 12/11/2013 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.92867     |                |                   |                       | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| MAQ039           | On 10/12/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.52869       |                   |            | 0.00          | 0                | 0.00          |
| MAQ040           | On 10/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.08519       |                   |            | 0.00          | 0                | 0.00          |
| MAQ041           | On 09/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.40750      |                   |            | 0.00          | 0                | 0.00          |
| MAQ042           | On 27/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.83188       |                   |            | 0.00          | 0                | 0.00          |
| MAQ07U           | On 11/04/2014 | Spot Bond  |     | 100.00000 | 70.32755  |           | 100.00000    | 70.19231       |                   |            | 0.00          | 0                | 0.00          |
| MAQ08U           | On 11/12/2014 | Spot Bond  |     | 100.00000 | 34.69015  |           | 100.00000    | 34.43065       |                   |            | 0.00          | 0                | 0.00          |
| MBC021           | On 16/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.99403       |                   |            | 0.00          | 0                | 0.00          |
| MBF019           | On 15/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43557      |                   |            | 0.00          | 0                | 0.00          |
| MBF025           | On 26/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.44486      |                   |            | 0.00          | 0                | 0.00          |
| MBF027           | On 07/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.53241      |                   |            | 0.00          | 0                | 0.00          |
| MBF028           | On 16/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.37792      |                   |            | 0.00          | 0                | 0.00          |
| MBF029           | On 01/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.11599      |                   |            | 0.00          | 0                | 0.00          |
| MBF030           | On 01/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.83994      |                   |            | 0.00          | 0                | 0.00          |
| MBF031           | On 06/12/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95029      |                   |            | 0.00          | 0                | 0.00          |
| MBF032           | On 27/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.58333      |                   |            | 0.00          | 0                | 0.00          |
| MBF033           | On 28/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.03328      |                   |            | 0.00          | 0                | 0.00          |
| MBF034           | On 10/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88802      |                   |            | 0.00          | 0                | 0.00          |
| MBF035           | On 10/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96692      |                   |            | 0.00          | 0                | 0.00          |
| MBP013           | On 29/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.17609      |                   |            | 0.00          | 0                | 0.00          |
| MBP18U           | On 28/01/2014 | Spot Bond  |     | 100.00000 | 83.26563  |           | 100.00000    | 83.07935       |                   |            | 0.00          | 0                | 0.00          |
| MBP20U           | On 17/02/2014 | Spot Bond  |     | 100.00000 | 97.61273  |           | 100.00000    | 97.35449       |                   |            | 0.00          | 0                | 0.00          |
| MBP21U           | On 11/04/2014 | Spot Bond  |     | 100.00000 | 86.60671  |           | 100.00000    | 86.40670       |                   |            | 0.00          | 0                | 0.00          |
| MBP22U           | On 09/09/2014 | Spot Bond  |     | 100.00000 | 59.31529  |           | 100.00000    | 59.17002       |                   |            | 0.00          | 0                | 0.00          |
| MBP23U           | On 13/02/2015 | Spot Bond  |     | 100.00000 | 44.53525  |           | 100.00000    | 44.42736       |                   |            | 0.00          | 0                | 0.00          |
| MBP24U           | On 22/03/2016 | Spot Bond  |     | 100.00000 | 15.06129  |           | 100.00000    | 15.02441       |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| MBP25U           | On 22/03/2015 | Spot Bond  | 100.00000 |       | 36.77074  | 100.00000 | 36.68068     |                |                   |                       | 0.00          | 0                | 0.00             |
| MBP28U           | On 07/11/2013 | Spot Bond  | 100.00000 |       | 66.66667  | 100.00000 | 66.66667     |                |                   |                       | 0.00          | 0                | 0.00             |
| MBSA01           | On 16/04/2019 | Spot Bond  | 8.31000   |       | 103.68133 | 8.31000   | 103.65814    |                |                   |                       | 0.00          | 0                | 189,900,000.00   |
| MCB3M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.08316    |                |                   |                       | 0.00          | 0                | 0.00             |
| MCB4M            | On 13/12/2013 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.91866    |                |                   |                       | 0.00          | 0                | 0.00             |
| MCB5M            | On 13/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.00089    |                |                   |                       | 0.00          | 0                | 0.00             |
| MEFSA1           | On 05/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.52887    |                |                   |                       | 0.00          | 0                | 0.00             |
| MEFSA2           | On 05/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.53290    |                |                   |                       | 0.00          | 0                | 0.00             |
| MEFSA3           | On 05/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.55302    |                |                   |                       | 0.00          | 0                | 0.00             |
| MEFSA4           | On 05/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.31698    |                |                   |                       | 0.00          | 0                | 0.00             |
| MEFSA6           | On 05/07/2026 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.43412    |                |                   |                       | 0.00          | 0                | 0.00             |
| MEFSB3           | On 05/10/2016 | Spot Bond  | 7.63500   |       | 103.23808 | 7.63500   | 103.21684    |                |                   |                       | 0.00          | 0                | 0.00             |
| MEFSB4           | On 05/01/2019 | Spot Bond  | 8.38000   |       | 107.13155 | 8.38000   | 107.10765    |                |                   | 3,352,000,000,000.00  | 400,000,000   | 100,000,000.00   |                  |
| MEFSB5           | On 05/01/2022 | Spot Bond  | 9.29000   |       | 107.45809 | 9.29000   | 107.43157    |                |                   |                       | 0.00          | 0                | 0.00             |
| MET01            | On 15/12/2014 | Spot Bond  | 5.33500   |       | 107.81336 | 5.33500   | 107.79786    |                |                   | 12,377,200,000,000.00 | 2,320,000,000 | 1,160,000,000.00 |                  |
| MFS1A1           | On 20/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.80840    |                |                   |                       | 0.00          | 0                | 0.00             |
| MFS1A2           | On 20/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.84104    |                |                   |                       | 0.00          | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  | 9.28000   |       | 105.58063 | 9.28000   | 105.69558    |                |                   |                       | 0.00          | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  | 7.06500   |       | 103.70190 | 7.06500   | 103.68202    |                |                   |                       | 0.00          | 0                | 2,460,000,000.00 |
| MIIL01           | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.28623    |                |                   |                       | 0.00          | 0                | 0.00             |
| MIIL02           | On 31/05/2017 | Spot Bond  | 8.56000   |       | 104.53281 | 8.56000   | 104.50887    |                |                   |                       | 0.00          | 0                | 0.00             |
| MQB01            | On 31/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.22972    |                |                   |                       | 0.00          | 0                | 0.00             |
| MQB02            | On 31/05/2017 | Spot Bond  | 8.26000   |       | 104.40531 | 8.26000   | 104.38222    |                |                   |                       | 0.00          | 0                | 198,000,000.00   |
| MTN02            | On 13/07/2014 | Spot Bond  | 5.81500   |       | 106.12408 | 5.81500   | 106.10754    |                |                   | 6,047,600,000,000.00  | 1,040,000,000 | 412,800,000.00   |                  |
| MTN02U           | On 13/01/2014 | Spot Bond  | 100.00000 |       | 84.68677  | 100.00000 | 84.49074     |                |                   |                       | 0.00          | 0                | 0.00             |

| 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  | 7.11500   | 106.47787 |           | 7.11500      | 106.45764      |                   |            | 43,686,100,000,000.00 | 6,140,000,000    | 1,540,000,000.00 |
| MTN04            | On 13/07/2017 | Spot Bond  | 8.20500   | 109.23341 |           | 8.20500      | 109.20955      |                   |            | 0.00                  | 0                | 89,800,000.00    |
| MTN04U           | On 27/01/2014 | Spot Bond  | 100.00000 | 82.02247  |           | 100.00000    | 81.83857       |                   |            | 0.00                  | 0                | 0.00             |
| N4A211           | On 14/08/2020 | Spot Bond  | 100.89771 | 5.73296   |           | 100.89771    | 5.71896        |                   |            | 0.00                  | 0                | 0.00             |
| N4A302           | On 14/08/2020 | Spot Bond  | 100.61875 | 5.81079   |           | 100.61875    | 5.79663        |                   |            | 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      | 99.89213       |                   |            | 0.00                  | 0                | 0.00             |
| N4A402           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88927       |                   |            | 0.00                  | 0                | 0.00             |
| N4A405           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88746       |                   |            | 0.00                  | 0                | 0.00             |
| N4A408           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88536       |                   |            | 0.00                  | 0                | 0.00             |
| N4A411           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88344       |                   |            | 0.00                  | 0                | 0.00             |
| N4A502           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.88234       |                   |            | 0.00                  | 0                | 0.00             |
| N4B508           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.87122       |                   |            | 0.00                  | 0                | 0.00             |
| N4C508           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.85807       |                   |            | 0.00                  | 0                | 0.00             |
| N4D68U           | On 14/08/2020 | Spot Bond  | 100.00000 | 0.29786   |           | 100.00000    | 0.29714        |                   |            | 0.00                  | 0                | 0.00             |
| N4E68U           | On 14/08/2020 | Spot Bond  | 100.00000 | 0.29786   |           | 100.00000    | 0.29714        |                   |            | 0.00                  | 0                | 0.00             |
| NAM01            | On 19/11/2022 | Spot Bond  | 8.79500   | 100.59133 |           | 8.79500      | 100.56781      |                   |            | 0.00                  | 0                | 0.00             |
| NBK10A           | On 25/07/2016 | Spot Bond  | 6.96500   | 100.36845 |           | 6.96500      | 101.82317      |                   |            | 0.00                  | 0                | 0.00             |
| NBK10B           | On 21/04/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.51043      |                   |            | 0.00                  | 60,000,000       | 20,000,000.00    |
| NBK11B           | On 27/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62666      |                   |            | 0.00                  | 0                | 1,500,000,000.00 |
| NBK12B           | On 20/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45568      |                   |            | 0.00                  | 0                | 0.00             |
| NBK13B           | On 21/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.98889      |                   |            | 0.00                  | 0                | 0.00             |
| NBK14B           | On 27/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.63754      |                   |            | 0.00                  | 0                | 0.00             |
| NBK15B           | On 27/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.63139      |                   |            | 0.00                  | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|-------------------|
| NBK16B           | On 25/07/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.21199      |                   |            | 0.00               | 0                | 10,000,000,000.00 |
| NBK2A            | On 15/09/2015 | Spot Bond  |     | 6.71500  | 108.12710 |           | 6.71500      | 108.10737      |                   |            | 134,300,000,000.00 | 20,000,000       | 749,600,000.00    |
| NBK2B            | On 15/09/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.38849      |                   |            | 0.00               | 0                | 0.00              |
| NBK3A            | On 09/09/2019 | Spot Bond  |     | 8.23000  | 116.27393 |           | 8.23000      | 116.24803      |                   |            | 987,600,000,000.00 | 120,000,000      | 106,300,000.00    |
| NBK4             | On 28/10/2024 | Spot Bond  |     | 10.68500 | 32.83615  |           | 10.68500     | 32.82702       |                   |            | 0.00               | 0                | 0.00              |
| NBK6A            | On 19/04/2015 | Spot Bond  |     | 7.26500  | 103.78055 |           | 7.26500      | 103.76021      |                   |            | 0.00               | 0                | 950,000,000.00    |
| NBK6B            | On 19/04/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.32220      |                   |            | 0.00               | 0                | 0.00              |
| NBK7B            | On 19/04/2020 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.34043      |                   |            | 0.00               | 0                | 0.00              |
| NBK8A            | On 24/03/2014 | Spot Bond  |     | 6.46000  | 101.74596 |           | 6.46000      | 101.72838      |                   |            | 0.00               | 0                | 0.00              |
| NBK8B            | On 24/03/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.93344      |                   |            | 0.00               | 0                | 0.00              |
| NBK9A            | On 23/03/2016 | Spot Bond  |     | 7.46500  | 105.22542 |           | 7.46500      | 105.20412      |                   |            | 0.00               | 0                | 28,600,000.00     |
| NBK9B            | On 23/03/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.78855      |                   |            | 0.00               | 0                | 0.00              |
| NCLN43           | On 28/08/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00              |
| NCLN44           | On 17/09/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00              |
| NCLN45           | On 22/09/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00              |
| NCLN46           | On 20/10/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00              |
| NCLN48           | On 25/02/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.43127      |                   |            | 0.00               | 0                | 0.00              |
| NCLN54           | On 31/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.77393      |                   |            | 0.00               | 0                | 0.00              |
| NCLN55           | On 07/04/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.61057      |                   |            | 0.00               | 0                | 0.00              |
| NCLN56           | On 15/04/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.45299      |                   |            | 0.00               | 0                | 0.00              |
| NCLN58           | On 01/06/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.26513      |                   |            | 0.00               | 0                | 0.00              |
| NCLN61           | On 30/11/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 86.08540       |                   |            | 0.00               | 0                | 0.00              |
| NCLN62           | On 02/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.19301      |                   |            | 0.00               | 0                | 0.00              |
| NCLN63           | On 08/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00              |
| NCLN64           | On 25/01/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.24180      |                   |            | 0.00               | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| NCLN65           | On 25/01/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.26457      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN66           | On 29/01/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.16880      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN67           | On 13/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.49047      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN69           | On 27/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 82.19139       |                   |            | 0.00                 | 0                | 0.00           |
| NCLN71           | On 17/03/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.14597      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN72           | On 17/03/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.00931      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN73           | On 03/07/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.59932      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN74           | On 15/08/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.85297       |                   |            | 0.00                 | 0                | 0.00           |
| NCLN75           | On 20/09/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.88341      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN76           | On 20/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.83122      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN77           | On 09/10/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.55301      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN78           | On 20/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.79923      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN79           | On 20/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.79073      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN80           | On 20/06/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.79008      |                   |            | 0.00                 | 0                | 0.00           |
| NED11            | On 17/09/2015 | Spot Bond  | 7.96500  |       | 105.85644 |           | 7.96500      | 105.83360      |                   |            | 3,186,000,000,000.00 | 400,000,000      | 100,000,000.00 |
| NED13            | On 25/07/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.28188      |                   |            | 0.00                 | 0                | 0.00           |
| NED8             | On 08/02/2014 | Spot Bond  | 5.59500  |       | 102.99748 |           | 5.59500      | 102.98191      |                   |            | 3,133,200,000,000.00 | 560,000,000      | 197,200,000.00 |
| NED9             | On 06/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.47963      |                   |            | 0.00                 | 0                | 0.00           |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 11.65000 |       | 119.69875 |           | 11.65000     | 119.66193      |                   |            | 0.00                 | 0                | 0.00           |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 111.79335      |                   |            | 0.00                 | 0                | 0.00           |
| NHM001           | On 04/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.51320      |                   |            | 0.00                 | 20,000,000       | 10,000,000.00  |
| NILB10           | On 08/12/2016 | Spot Bond  | 2.11000  |       | 161.61282 |           | 2.11000      | 161.58803      |                   |            | 0.00                 | 0                | 0.00           |
| NMP20N           | On 24/07/2020 | Spot Bond  | 8.33000  |       | 107.85829 |           | 8.33000      | 107.83436      |                   |            | 0.00                 | 0                | 0.00           |
| NPL03            | On 12/12/2013 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.89718      |                   |            | 0.00                 | 0                | 0.00           |
| NPL05            | On 10/12/2013 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.31656      |                   |            | 0.00                 | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|---------------|
| NPL06            | On 10/12/2013 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.31656    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 8.96000   | 109.44696 | 8.96000   | 109.42061    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1A11           | On 22/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.35197    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1A12           | On 22/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.56956    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.28052    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1A16           | On 22/05/2048 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.26781    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1A17           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.32047    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 9.16000   | 109.44575 | 9.16000   | 110.89417    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1B11           | On 22/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.37312    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.32051    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1B15           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.35203    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 9.36000   | 109.44493 | 9.36000   | 109.41742    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1C11           | On 22/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.45729    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1C14           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.39416    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQ1C15           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.37307    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.77250    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQF1D6           | On 22/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.64427    |                |                   |                      | 0.00          | 0                | 0.00          |
| NQF1D7           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.41515    |                |                   |                      | 0.00          | 0                | 0.00          |
| NRA014           | On 30/04/2014 | Spot Bond  | 6.46500   | 102.48464 | 6.46500   | 102.46702    |                |                   |                      | 0.00          | 0                | 0.00          |
| NRA018           | On 30/11/2018 | Spot Bond  | 8.05000   | 122.55393 | 8.05000   | 122.52750    |                |                   | 5,152,000,000,000.00 | 640,000,000   | 820,000,000.00   |               |
| NRA022           | On 31/10/2022 | Spot Bond  | 8.54500   | 123.16791 | 8.54500   | 123.13945    |                |                   | 7,861,400,000,000.00 | 920,000,000   | 760,000,000.00   |               |
| NRA023           | On 31/05/2023 | Spot Bond  | 2.00500   | 169.16735 | 2.00500   | 169.14188    |                |                   | 0.00                 | 0             | 8,400,000,000.00 |               |
| NRA028           | On 30/11/2028 | Spot Bond  | 9.19000   | 130.06645 | 9.19000   | 130.03452    |                |                   | 5,697,800,000,000.00 | 620,000,000   | 310,000,000.00   |               |
| NTC10            | On 18/04/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.36606    |                |                   |                      | 0.00          | 0                | 0.00          |
| NTC11            | On 18/04/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.35635    |                |                   |                      | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NTC12            | On 25/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.12575      |                   |            | 0.00          | 0                | 0.00             |
| NTC13            | On 31/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.12458      |                   |            | 0.00          | 0                | 0.00             |
| NTC15            | On 26/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.93870      |                   |            | 0.00          | 2,380,000,000    | 595,000,000.00   |
| NTC16            | On 22/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.83265      |                   |            | 0.00          | 0                | 0.00             |
| NYT101           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.51642      |                   |            | 0.00          | 0                | 0.00             |
| NYT102           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.95923      |                   |            | 0.00          | 0                | 0.00             |
| NYT13U           | On 28/05/2020 | Spot Bond  |     | 100.00000 | 18.25538  |           | 100.00000    | 18.21115       |                   |            | 0.00          | 0                | 0.00             |
| OCT1A1           | On 18/10/2015 | Spot Bond  |     | 100.00000 | 27.04022  |           | 100.00000    | 26.97472       |                   |            | 0.00          | 0                | 0.00             |
| OML01            | On 27/10/2015 | Spot Bond  |     | 6.24500   | 105.17009 |           | 6.24500      | 105.15232      |                   |            | 0.00          | 0                | 44,200,000.00    |
| OTCA2U           | On 31/07/2016 | Spot Bond  |     | 100.00000 | 8.75824   |           | 100.00000    | 8.73702        |                   |            | 0.00          | 0                | 0.00             |
| PBET01           | On 13/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.59000       |                   |            | 0.00          | 0                | 0.00             |
| PCF03            | On 06/04/2015 | Spot Bond  |     | 100.00000 | 41.74780  |           | 100.00000    | 41.64666       |                   |            | 0.00          | 0                | 0.00             |
| PMM06            | On 25/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.23999      |                   |            | 0.00          | 0                | 0.00             |
| PMM08            | On 28/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88803      |                   |            | 0.00          | 0                | 0.00             |
| PMM09            | On 04/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.05397      |                   |            | 0.00          | 0                | 0.00             |
| PNP11            | On 12/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26758      |                   |            | 0.00          | 0                | 0.00             |
| PNP12            | On 21/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.12082      |                   |            | 0.00          | 0                | 0.00             |
| PNP13            | On 12/02/2014 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| PPC001           | On 28/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.79802      |                   |            | 0.00          | 0                | 0.00             |
| PR2A1F           | On 15/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28233      |                   |            | 0.00          | 9,000,000,000    | 2,250,000,000.00 |
| PR2A1G           | On 15/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.85298      |                   |            | 0.00          | 0                | 0.00             |
| PR2A1H           | On 15/06/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.83751      |                   |            | 0.00          | 0                | 0.00             |
| PR2B1F           | On 15/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.93221      |                   |            | 0.00          | 0                | 0.00             |
| PR2B1G           | On 15/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88812      |                   |            | 0.00          | 0                | 0.00             |
| PR2B1H           | On 15/06/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.85579      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| PR2C1F           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.98596      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2C1G           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.93027      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2C1H           | On 15/06/2036 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.88952      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2D1F           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.04533      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2D1G           | On 15/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.97940      |                   |                          | 0.00           | 0                 | 0.00          |
| PR2D1H           | On 15/06/2036 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.92886      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.17033      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.17571      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.17813      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1B1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.18351      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1C1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.20659      |                   |                          | 0.00           | 0                 | 0.00          |
| PRE1D1           | On 27/01/2028 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.21195      |                   |                          | 0.00           | 0                 | 0.00          |
| PRM1A4           | On 15/02/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.49614      |                   |                          | 0.00           | 0                 | 0.00          |
| PTH01            | On 30/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.13887      |                   |                          | 0.00           | 0                 | 0.00          |
| R009             | On 15/09/2014 | Spot Bond  | 6.01500 |       | 108.11192 |           | 6.01500      | 108.09422      |                   |                          | 0.00           | 0                 | 0.00          |
| R009P            | On 15/09/2014 | Spot Bond  | 5.21500 |       | 95.71434  |           | 5.21500      | 95.70072       |                   |                          | 0.00           | 0                 | 0.00          |
| R010P            | On 21/12/2025 | Spot Bond  | 7.93000 |       | 38.97088  |           | 7.93000      | 38.96260       |                   |                          | 0.00           | 0                 | 0.00          |
| R157             | On 15/09/2015 | Spot Bond  | 6.04500 |       | 114.86394 |           | 6.01500      | 114.90139      |                   | 3,319,978,454,500,000.00 | 57,730,100,000 | 93,076,400,000.00 |               |
| R158             | On 15/09/2015 | Spot Bond  | 6.01500 |       | 114.92021 |           | 6.01500      | 114.90139      |                   |                          | 0.00           | 0                 | 0.00          |
| R158P            | On 15/09/2015 | Spot Bond  | 5.91500 |       | 89.77274  |           | 5.91500      | 89.75828       |                   |                          | 0.00           | 0                 | 0.00          |
| R159             | On 15/09/2016 | Spot Bond  | 6.01500 |       | 121.33673 |           | 6.01500      | 121.31687      |                   |                          | 0.00           | 0                 | 0.00          |
| R159P            | On 15/09/2016 | Spot Bond  | 5.84500 |       | 84.85363  |           | 5.84500      | 84.84012       |                   |                          | 0.00           | 0                 | 0.00          |
| R186             | On 21/12/2026 | Spot Bond  | 8.13000 |       | 122.90010 |           | 8.11000      | 123.05378      |                   | 9,648,004,029,377,000.00 | 16,728,662,900 | 91,974,549,200.00 |               |
| R187P            | On 21/12/2026 | Spot Bond  | 7.85000 |       | 36.42088  |           | 7.85000      | 36.41321       |                   |                          | 0.00           | 0                 | 0.00          |
| R188P            | On 21/12/2027 | Spot Bond  | 7.77000 |       | 34.09031  |           | 7.77000      | 34.08321       |                   |                          | 0.00           | 0                 | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R197             |        | On 07/12/2023 | Spot Bond | 1.60000 | 280.70344 |           | 1.60000      | 280.66424      |                   |            | 100,028,736,000,000.00   | 62,517,960,000   | 29,593,100,000.00 |
| R201             |        | On 21/12/2014 | Spot Bond | 4.84000 | 107.54157 |           | 4.84500      | 107.52196      |                   |            | 1,717,634,612,496,000.00 | 54,883,184,400   | 54,535,592,200.00 |
| R202             |        | On 07/12/2033 | Spot Bond | 2.20000 | 208.79945 |           | 2.20000      | 208.76689      |                   |            | 367,597,472,000,000.00   | 67,089,760,000   | 53,443,148,200.00 |
| R2023            |        | On 28/02/2023 | Spot Bond | 7.76000 | 101.39441 |           | 7.74500      | 101.47131      |                   |            | 5,532,309,027,736,000.00 | 12,926,421,100   | 47,874,380,000.00 |
| R203             |        | On 15/09/2017 | Spot Bond | 6.72000 | 106.33268 |           | 6.70000      | 106.38234      |                   |            | 7,736,357,664,000,000.00 | 51,243,700,000   | 79,645,300,000.00 |
| R2030            |        | On 31/01/2030 | Spot Bond | 8.77000 | 95.65923  |           | 8.77000      | 95.53092       |                   |            | 1,154,219,700,000,000.00 | 31,610,000,000   | 58,900,000,000.00 |
| R2037            |        | On 31/01/2037 | Spot Bond | 9.03500 | 97.12533  |           | 9.03500      | 97.10201       |                   |            | 5,666,630,027,500,000.00 | 27,186,500,000   | 18,506,100,000.00 |
| R204             |        | On 21/12/2018 | Spot Bond | 6.98000 | 107.37459 |           | 6.96000      | 107.44166      |                   |            | 9,542,759,408,632,000.00 | 67,157,508,400   | 8,706,963,000.00  |
| R2048            |        | On 28/02/2048 | Spot Bond | 9.13000 | 97.67728  |           | 9.13000      | 97.65320       |                   |            | 5,125,900,637,000,000.00 | 61,434,900,000   | 67,454,700,000.00 |
| R206             |        | On 15/01/2014 | Spot Bond | 5.18500 | 102.75739 |           | 5.18000      | 102.74389      |                   |            | 906,338,000,000,000.00   | 74,800,000,000   | 60,739,500,000.00 |
| R207             |        | On 15/01/2020 | Spot Bond | 7.30000 | 102.02484 |           | 7.28000      | 102.10308      |                   |            | 0,810,862,527,790,000.00 | 80,940,072,300   | 98,417,121,400.00 |
| R208             |        | On 31/03/2021 | Spot Bond | 7.47500 | 96.65156  |           | 7.46500      | 96.68673       |                   |            | 8,078,191,349,377,500.00 | 80,694,494,900   | 22,087,302,900.00 |
| R209             |        | On 31/03/2036 | Spot Bond | 8.94500 | 74.77543  |           | 8.91000      | 75.02497       |                   |            | 4,240,285,251,500,000.00 | 91,982,700,000   | 16,314,189,200.00 |
| R210             |        | On 31/03/2028 | Spot Bond | 2.01000 | 158.95106 |           | 1.99000      | 159.31046      |                   |            | 71,895,791,103,000.00    | 35,769,050,300   | 32,337,000,000.00 |
| R211             |        | On 31/01/2017 | Spot Bond | 0.28000 | 128.71502 |           | 0.28000      | 128.70167      |                   |            | 9,509,472,000,000.00     | 33,962,400,000   | 28,700,100,000.00 |
| R212             |        | On 31/01/2022 | Spot Bond | 1.48500 | 131.65409 |           | 1.48500      | 131.63615      |                   |            | 159,276,051,000,000.00   | 07,256,600,000   | 76,061,700,000.00 |
| R213             |        | On 28/02/2031 | Spot Bond | 8.78500 | 85.58544  |           | 8.75500      | 85.79915       |                   |            | 9,014,383,378,000,000.00 | 26,110,800,000   | 47,406,100,000.00 |
| R214             |        | On 28/02/2041 | Spot Bond | 9.05000 | 75.55774  |           | 9.05000      | 75.53927       |                   |            | 4,246,931,176,140,000.00 | 74,246,538,800   | 58,652,346,300.00 |
| R225C            |        | On 15/03/2014 | Spot Bond | 4.70500 | 98.38929  |           | 4.70500      | 98.37681       |                   |            | 0.00                     | 0                | 0.00              |
| R226C            |        | On 15/09/2014 | Spot Bond | 4.81500 | 96.03264  |           | 4.81500      | 96.02002       |                   |            | 0.00                     | 0                | 0.00              |
| R227C            |        | On 15/03/2015 | Spot Bond | 6.07500 | 92.23402  |           | 6.07500      | 92.21877       |                   |            | 0.00                     | 0                | 0.00              |
| R228C            |        | On 15/09/2015 | Spot Bond | 5.91500 | 89.77274  |           | 5.91500      | 89.75828       |                   |            | 0.00                     | 0                | 0.00              |
| R229C            |        | On 15/03/2016 | Spot Bond | 5.83500 | 87.35342  |           | 5.83500      | 87.33955       |                   |            | 0.00                     | 0                | 0.00              |
| R230C            |        | On 15/09/2016 | Spot Bond | 5.84500 | 84.85363  |           | 5.84500      | 84.84012       |                   |            | 0.00                     | 0                | 0.00              |
| R324C            |        | On 21/12/2013 | Spot Bond | 4.88000 | 99.42838  |           | 4.88000      | 99.41517       |                   |            | 0.00                     | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R325C            | On 21/06/2014 | Spot Bond  | 4.90000 |       | 97.05502  |           | 4.90000      | 97.04219       |                   |            | 0.00          | 0                | 0.00          |
| R326C            | On 21/12/2014 | Spot Bond  | 4.85000 |       | 94.78572  |           | 4.85000      | 94.77332       |                   |            | 0.00          | 0                | 0.00          |
| R327C            | On 21/06/2015 | Spot Bond  | 5.98500 |       | 90.90217  |           | 5.98500      | 90.88752       |                   |            | 0.00          | 0                | 0.00          |
| R328C            | On 21/12/2015 | Spot Bond  | 5.85500 |       | 88.49725  |           | 5.85500      | 88.48329       |                   |            | 0.00          | 0                | 0.00          |
| R329C            | On 21/06/2016 | Spot Bond  | 5.83500 |       | 86.02392  |           | 5.83500      | 86.01040       |                   |            | 0.00          | 0                | 0.00          |
| R330C            | On 21/12/2016 | Spot Bond  | 5.89500 |       | 83.43357  |           | 5.89500      | 83.42032       |                   |            | 0.00          | 0                | 0.00          |
| R331C            | On 21/06/2017 | Spot Bond  | 6.67500 |       | 78.85770  |           | 6.67500      | 78.84356       |                   |            | 0.00          | 0                | 0.00          |
| R332C            | On 21/12/2017 | Spot Bond  | 6.72500 |       | 76.15897  |           | 6.72500      | 76.14521       |                   |            | 0.00          | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  | 6.96500 |       | 72.89613  |           | 6.96500      | 72.88250       |                   |            | 0.00          | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  | 6.94500 |       | 70.51266  |           | 6.94500      | 70.49951       |                   |            | 0.00          | 0                | 0.00          |
| R335C            | On 21/06/2019 | Spot Bond  | 6.92500 |       | 68.22032  |           | 6.92500      | 68.20763       |                   |            | 0.00          | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  | 6.91500 |       | 65.97624  |           | 6.91500      | 65.96399       |                   |            | 0.00          | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  | 7.24000 |       | 62.46037  |           | 7.24000      | 62.44823       |                   |            | 0.00          | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  | 7.22000 |       | 60.36116  |           | 7.22000      | 60.34947       |                   |            | 0.00          | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  | 7.38500 |       | 57.55587  |           | 7.38500      | 57.54447       |                   |            | 0.00          | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  | 7.35500 |       | 55.63682  |           | 7.35500      | 55.62584       |                   |            | 0.00          | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  | 7.32500 |       | 53.79734  |           | 7.32500      | 53.78677       |                   |            | 0.00          | 0                | 0.00          |
| R342C            | On 21/12/2022 | Spot Bond  | 7.29500 |       | 52.03375  |           | 7.29500      | 52.02357       |                   |            | 0.00          | 0                | 0.00          |
| R343C            | On 21/06/2023 | Spot Bond  | 7.25500 |       | 50.38931  |           | 7.25500      | 50.37950       |                   |            | 0.00          | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  | 7.21500 |       | 48.81571  |           | 7.21500      | 48.80626       |                   |            | 0.00          | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  | 8.05000 |       | 43.25944  |           | 8.05000      | 43.25011       |                   |            | 0.00          | 0                | 0.00          |
| R346C            | On 21/12/2024 | Spot Bond  | 8.01000 |       | 41.76379  |           | 8.01000      | 41.75483       |                   |            | 0.00          | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  | 7.97000 |       | 40.33540  |           | 7.97000      | 40.32679       |                   |            | 0.00          | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  | 7.93000 |       | 38.97088  |           | 7.93000      | 38.96260       |                   |            | 0.00          | 0                | 0.00          |
| R349C            | On 21/06/2026 | Spot Bond  | 7.89000 |       | 37.66704  |           | 7.89000      | 37.65908       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R350C            | On 21/12/2026 | Spot Bond  |     | 7.85000   | 36.42088  |           | 7.85000      | 36.41321       |                   |            | 0.00          | 0                | 0.00          |
| R351C            | On 21/06/2027 | Spot Bond  |     | 7.81000   | 35.22953  |           | 7.81000      | 35.22215       |                   |            | 0.00          | 0                | 0.00          |
| R352C            | On 21/12/2027 | Spot Bond  |     | 7.77000   | 34.09031  |           | 7.77000      | 34.08321       |                   |            | 0.00          | 0                | 0.00          |
| RCSB01           | On 16/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.40543      |                   |            | 0.00          | 0                | 0.00          |
| RCSB03           | On 15/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.55657      |                   |            | 0.00          | 0                | 0.00          |
| RCSB04           | On 25/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.57101      |                   |            | 0.00          | 0                | 0.00          |
| RCSB05           | On 12/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.57490      |                   |            | 0.00          | 0                | 0.00          |
| RCSB06           | On 17/01/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.47389      |                   |            | 0.00          | 0                | 0.00          |
| RCSB1U           | On 30/04/2017 | Spot Bond  |     | 100.00000 | 12.44641  |           | 100.00000    | 12.41625       |                   |            | 0.00          | 0                | 0.00          |
| RCSB2U           | On 24/07/2017 | Spot Bond  |     | 100.00000 | 3.64880   |           | 100.00000    | 3.63996        |                   |            | 0.00          | 0                | 0.00          |
| RCSC12           | On 08/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.04172      |                   |            | 0.00          | 0                | 0.00          |
| RCSC13           | On 06/12/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96880      |                   |            | 0.00          | 0                | 0.00          |
| RCSC14           | On 06/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.10288      |                   |            | 0.00          | 0                | 0.00          |
| RDFB01           | On 30/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.68139      |                   |            | 0.00          | 0                | 0.00          |
| RDFB02           | On 11/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05284      |                   |            | 0.00          | 0                | 0.00          |
| RDFB03           | On 22/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.34375      |                   |            | 0.00          | 0                | 0.00          |
| RDFC08           | On 21/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.70680      |                   |            | 0.00          | 0                | 0.00          |
| RDFC10           | On 06/12/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.90758      |                   |            | 0.00          | 0                | 0.00          |
| RES06            | On 18/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.36721      |                   |            | 0.00          | 0                | 0.00          |
| RES12            | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.43015      |                   |            | 0.00          | 0                | 0.00          |
| RES15            | On 12/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.52604      |                   |            | 0.00          | 0                | 0.00          |
| RES18            | On 05/02/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.03512      |                   |            | 0.00          | 0                | 0.00          |
| RES23            | On 14/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.23422      |                   |            | 0.00          | 0                | 0.00          |
| RES24            | On 09/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.07363      |                   |            | 0.00          | 0                | 0.00          |
| RES25            | On 03/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.53832      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RES26            | On 13/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.44268      |                   |            | 0.00          | 0                | 0.00          |
| RES27            | On 21/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.31027      |                   |            | 0.00          | 0                | 0.00          |
| RESB01           | On 03/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17445      |                   |            | 0.00          | 0                | 0.00          |
| RMBI06           | On 24/07/2038 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| RP004            | On 25/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.81818      |                   |            | 0.00          | 0                | 0.00          |
| RP005            | On 31/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.08866      |                   |            | 0.00          | 0                | 0.00          |
| RP006            | On 30/04/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.21282      |                   |            | 0.00          | 0                | 0.00          |
| RP007            | On 30/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.19001      |                   |            | 0.00          | 0                | 0.00          |
| RP008            | On 30/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.19001      |                   |            | 0.00          | 0                | 0.00          |
| RP013            | On 27/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.13463      |                   |            | 0.00          | 0                | 0.00          |
| RP014            | On 27/09/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.27299      |                   |            | 0.00          | 0                | 0.00          |
| RP016            | On 10/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.52880      |                   |            | 0.00          | 0                | 0.00          |
| RP017            | On 21/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.34470      |                   |            | 0.00          | 0                | 0.00          |
| RP018            | On 12/02/2020 | Spot Bond  |     | 12.35000  | 105.61241 |           | 12.35000     | 105.57802      |                   |            | 0.00          | 0                | 0.00          |
| RP019            | On 08/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28261      |                   |            | 0.00          | 0                | 0.00          |
| RP020            | On 12/02/2020 | Spot Bond  |     | 100.00000 | 11.68753  |           | 100.00000    | 11.65923       |                   |            | 0.00          | 0                | 0.00          |
| RP021            | On 10/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17402      |                   |            | 0.00          | 0                | 0.00          |
| RP022            | On 15/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.72693      |                   |            | 0.00          | 0                | 0.00          |
| RP023            | On 20/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.86741      |                   |            | 0.00          | 0                | 0.00          |
| RP024            | On 13/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.47952      |                   |            | 0.00          | 0                | 0.00          |
| RPG01            | On 28/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.48378      |                   |            | 0.00          | 0                | 0.00          |
| RPG01U           | On 25/02/2014 | Spot Bond  |     | 100.00000 | 95.58442  |           | 100.00000    | 95.33679       |                   |            | 0.00          | 0                | 0.00          |
| RPG02            | On 25/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.63059      |                   |            | 0.00          | 0                | 0.00          |
| RPP01U           | On 31/08/2018 | Spot Bond  |     | 100.00000 | 1.70683   |           | 100.00000    | 1.70265        |                   |            | 0.00          | 0                | 0.00          |
| RPP04U           | On 07/10/2016 | Spot Bond  |     | 100.00000 | 9.28320   |           | 100.00000    | 9.26071        |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 |       | 13.68475  | 100.00000 | 13.65160     |                |                   |                       | 0.00          | 0                | 0.00             |
| RPP08U           | On 30/04/2020 | Spot Bond  | 100.00000 |       | 11.83974  | 100.00000 | 11.82524     |                |                   |                       | 0.00          | 0                | 0.00             |
| RPS001           | On 16/11/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.53256     |                |                   |                       | 0.00          | 0                | 0.00             |
| RPS002           | On 30/04/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.32661    |                |                   |                       | 0.00          | 0                | 0.00             |
| RW21             | On 21/04/2021 | Spot Bond  | 8.76500   |       | 106.97600 | 8.76500   | 106.95079    |                |                   |                       | 0.00          | 0                | 626,100,000.00   |
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 98.97746     |                |                   |                       | 0.00          | 0                | 0.00             |
| SBK12            | On 24/11/2016 | Spot Bond  | 7.31500   |       | 114.34244 | 7.31500   | 114.32012    |                |                   |                       | 0.00          | 0                | 3,000,000,000.00 |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.47120    |                |                   |                       | 0.00          | 20,000,000       | 10,000,000.00    |
| SBK14            | On 01/12/2017 | Spot Bond  | 8.75000   |       | 107.26767 | 8.75000   | 107.24257    |                |                   | 52,500,000,000,000.00 | 6,000,000,000 | 1,500,000,000.00 |                  |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.29376    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.03136    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.16078    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.28724    |                |                   |                       | 0.00          | 20,000,000       | 10,000,000.00    |
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.28184    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  | 7.26500   |       | 107.78463 | 7.26500   | 107.76372    |                |                   | 3,341,900,000,000.00  | 460,000,000   | 1,230,200,000.00 |                  |
| SBK9             | On 10/04/2018 | Spot Bond  | 8.56000   |       | 100.07878 | 8.56000   | 100.05573    |                |                   |                       | 0.00          | 0                | 447,000,000.00   |
| SBK111           | On 09/04/2014 | Spot Bond  | 1.88000   |       | 131.39972 | 1.88000   | 131.37832    |                |                   | 37,600,000,000.00     | 20,000,000    | 10,000,000.00    |                  |
| SBN27            | On 15/09/2015 | Spot Bond  | 7.47500   |       | 112.22490 | 7.47500   | 112.20215    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN29            | On 15/09/2015 | Spot Bond  | 7.33500   |       | 112.47961 | 7.33500   | 112.45722    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  | 7.26500   |       | 112.60726 | 7.26500   | 112.58506    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  | 8.10000   |       | 101.70142 | 8.10000   | 101.67912    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  | 7.41000   |       | 112.34306 | 7.41000   | 112.32048    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  | 7.37500   |       | 112.40675 | 7.37500   | 112.38426    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.92515    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBN49            | On 02/06/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.82396    |                |                   |                       | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|---------------|
| SBN50            | On 23/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.02671      |                   |                      | 0.00          | 0                | 0.00          |
| SBN51            | On 03/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.66736      |                   |                      | 0.00          | 0                | 0.00          |
| SBR003           | On 05/11/2013 | Spot Bond  |     | 100.00000 | 81.17501  |           | 100.00000    | 81.17501       |                   |                      | 0.00          | 0                | 0.00          |
| SBS13            | On 22/09/2017 | Spot Bond  |     | 7.75000   | 104.92210 |           | 7.75000      | 104.90005      |                   | 7,905,000,000,000.00 | 1,020,000,000 | 170,000,000.00   |               |
| SBS14            | On 07/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.99997       |                   |                      | 0.00          | 0                | 0.00          |
| SBS15            | On 26/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.68288      |                   |                      | 0.00          | 0                | 0.00          |
| SBS16            | On 22/09/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.81891      |                   |                      | 0.00          | 0                | 0.00          |
| SBS18            | On 23/06/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.84954      |                   |                      | 0.00          | 0                | 0.00          |
| SBS19            | On 23/06/2021 | Spot Bond  |     | 9.11500   | 109.57878 |           | 9.11500      | 109.55210      |                   |                      | 0.00          | 0                | 0.00          |
| SBS20            | On 15/05/2026 | Spot Bond  |     | 9.76000   | 101.88358 |           | 9.76000      | 101.85721      |                   |                      | 0.00          | 0                | 0.00          |
| SBS21            | On 15/05/2026 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84595       |                   |                      | 0.00          | 20,000,000       | 10,000,000.00 |
| SBS22            | On 24/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.68809      |                   |                      | 0.00          | 0                | 0.00          |
| SBS23            | On 23/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.62067      |                   |                      | 0.00          | 0                | 0.00          |
| SBS24            | On 24/05/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.35169      |                   |                      | 0.00          | 0                | 0.00          |
| SBS25            | On 24/05/2019 | Spot Bond  |     | 8.45000   | 105.87092 |           | 8.45000      | 105.84712      |                   | 1,352,000,000,000.00 | 160,000,000   | 299,900,000.00   |               |
| SBS3             | On 25/05/2026 | Spot Bond  |     | 8.81000   | 99.13722  |           | 8.81000      | 99.11400       |                   |                      | 0.00          | 0                | 0.00          |
| SBS4             | On 16/11/2021 | Spot Bond  |     | 9.16500   | 100.94843 |           | 9.16500      | 96.63327       |                   |                      | 0.00          | 0                | 53,200,000.00 |
| SBS9             | On 07/07/2016 | Spot Bond  |     | 7.19500   | 113.90147 |           | 7.19500      | 113.87959      |                   | 143,900,000,000.00   | 20,000,000    | 128,600,000.00   |               |
| SBSI11           | On 07/12/2023 | Spot Bond  |     | 2.13000   | 132.73566 |           | 2.13000      | 269.01277      |                   | 42,600,000,000.00    | 20,000,000    | 10,000,000.00    |               |
| SBSI12           | On 31/01/2017 | Spot Bond  |     | 0.98000   | 105.49713 |           | 0.98000      | 125.93983      |                   |                      | 0.00          | 0                | 0.00          |
| SCM107           | On 15/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 107.28000      |                   |                      | 0.00          | 0                | 0.00          |
| SF2A1U           | On 11/02/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |                      | 0.00          | 0                | 0.00          |
| SF2A2U           | On 11/02/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |                      | 0.00          | 0                | 0.00          |
| SF2BU            | On 11/02/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |                      | 0.00          | 0                | 0.00          |
| SF2CU            | On 11/02/2045 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |                      | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| SF2DU            | On 11/02/2045 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00                  | 0                | 0.00             |
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 |       | 6.27591   |           | 100.00000    | 6.26054        |                   |            | 0.00                  | 0                | 0.00             |
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   |       | 154.76211 |           | 0.00000      | 82.63494       |                   |            | 0.00                  | 0                | 0.00             |
| SHI05            | On 31/01/2017 | Spot Bond  | 1.55000   |       | 110.32656 |           | 1.55000      | 123.74276      |                   |            | 0.00                  | 0                | 0.00             |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   |       | 100.63464 |           | 6.50000      | 100.61696      |                   |            | 0.00                  | 0                | 0.00             |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.03240      |                   |            | 0.00                  | 0                | 0.00             |
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.71235      |                   |            | 0.00                  | 0                | 0.00             |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.15119      |                   |            | 0.00                  | 0                | 2,000,000,000.00 |
| SHS05            | On 29/06/2017 | Spot Bond  | 8.80000   |       | 102.98387 |           | 8.80000      | 102.95964      |                   |            | 0.00                  | 0                | 10,000,000.00    |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.81405      |                   |            | 0.00                  | 0                | 0.00             |
| SHS07            | On 10/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.51873      |                   |            | 0.00                  | 0                | 0.00             |
| SHS08            | On 21/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.82210      |                   |            | 0.00                  | 0                | 0.00             |
| SHS09            | On 21/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.73964      |                   |            | 0.00                  | 0                | 0.00             |
| SHS10            | On 28/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.15664      |                   |            | 0.00                  | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 7.31500   |       | 107.93892 |           | 7.31500      | 107.91785      |                   |            | 12,289,200,000,000.00 | 1,680,000,000    | 840,000,000.00   |
| SLI3             | On 15/08/2023 | Spot Bond  | 8.56000   |       | 109.27417 |           | 8.56000      | 102.50242      |                   |            | 0.00                  | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  | 8.10000   |       | 101.70142 |           | 8.10000      | 101.67912      |                   |            | 30,132,000,000,000.00 | 3,720,000,000    | 1,860,000,000.00 |
| SPDA1            | On 21/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.47311      |                   |            | 0.00                  | 0                | 0.00             |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.40136      |                   |            | 0.00                  | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.53653      |                   |            | 0.00                  | 0                | 0.00             |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.41209      |                   |            | 0.00                  | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.13297      |                   |            | 0.00                  | 0                | 0.00             |
| SSA01            | On 28/06/2016 | Spot Bond  | 7.80000   |       | 107.76746 |           | 7.80000      | 107.74493      |                   |            | 0.00                  | 0                | 0.00             |
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.63698      |                   |            | 0.00                  | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.60871      |                   |            | 0.00                  | 0                | 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    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.40168      |                   |            | 0.00                  | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  | 9.14500 |       | 95.30724  |           | 9.14500      | 95.28383       |                   |            | 43,896,000,000,000.00 | 4,800,000,000    | 2,524,900,000.00 |
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.29211      |                   |            | 0.00                  | 0                | 0.00             |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.83834      |                   |            | 0.00                  | 0                | 0.00             |
| SSN003           | On 25/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.25059      |                   |            | 0.00                  | 0                | 0.00             |
| SSN004           | On 31/03/2021 | Spot Bond  | 9.07300 |       | 88.39364  |           | 9.07300      | 88.37209       |                   |            | 0.00                  | 0                | 0.00             |
| SSN005           | On 31/03/2021 | Spot Bond  | 9.13500 |       | 88.09138  |           | 9.13500      | 88.06977       |                   |            | 0.00                  | 0                | 0.00             |
| SSN006           | On 21/12/2014 | Spot Bond  | 6.09000 |       | 106.16733 |           | 6.09000      | 106.14993      |                   |            | 0.00                  | 0                | 0.00             |
| SSN007           | On 15/01/2020 | Spot Bond  | 8.54000 |       | 96.16776  |           | 8.54000      | 96.14591       |                   |            | 0.00                  | 0                | 0.00             |
| SSN008           | On 18/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.96434      |                   |            | 0.00                  | 0                | 0.00             |
| SSN009           | On 15/09/2017 | Spot Bond  | 7.88000 |       | 102.42271 |           | 7.88000      | 102.40084      |                   |            | 0.00                  | 0                | 0.00             |
| SSN010           | On 15/09/2015 | Spot Bond  | 6.91500 |       | 113.24846 |           | 6.91500      | 113.22719      |                   |            | 0.00                  | 0                | 0.00             |
| SSN011           | On 31/01/2025 | Spot Bond  | 2.58000 |       | 101.65786 |           | 2.58000      | 102.02864      |                   |            | 0.00                  | 0                | 0.00             |
| SSN012           | On 21/12/2018 | Spot Bond  | 7.91000 |       | 102.40625 |           | 7.91000      | 103.39702      |                   |            | 0.00                  | 0                | 0.00             |
| SSN013           | On 19/07/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.89328       |                   |            | 0.00                  | 0                | 0.00             |
| SSN015           | On 26/08/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.83783      |                   |            | 0.00                  | 0                | 0.00             |
| SSN016           | On 26/08/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.37116      |                   |            | 0.00                  | 0                | 0.00             |
| SSN017           | On 21/12/2026 | Spot Bond  | 9.53000 |       | 110.42073 |           | 9.53000      | 111.14316      |                   |            | 0.00                  | 0                | 0.00             |
| SSN018           | On 02/09/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.13174      |                   |            | 0.00                  | 0                | 0.00             |
| SSN019           | On 04/09/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.13379      |                   |            | 0.00                  | 0                | 0.00             |
| SSN020           | On 18/09/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.91008      |                   |            | 0.00                  | 0                | 0.00             |
| SY1013           | On 05/11/2013 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                  | 0                | 0.00             |
| SY1014           | On 12/11/2013 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.96670       |                   |            | 0.00                  | 0                | 0.00             |
| SY1015           | On 14/11/2013 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.89815       |                   |            | 0.00                  | 0                | 0.00             |
| SY1016           | On 18/11/2013 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.84035       |                   |            | 0.00                  | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| SY1017           | On 18/11/2013 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.84028       |                   |                          | 0.00           | 0                 | 0.00          |
| SY1018           | On 19/11/2013 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.82549       |                   |                          | 0.00           | 0                 | 0.00          |
| SY1020           | On 22/11/2013 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.78238       |                   |                          | 0.00           | 0                 | 0.00          |
| SY1021           | On 26/11/2013 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.72375       |                   |                          | 0.00           | 0                 | 0.00          |
| SY1022           | On 29/11/2013 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.68032       |                   |                          | 0.00           | 0                 | 0.00          |
| SY1023           | On 09/12/2013 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.53490       |                   |                          | 0.00           | 0                 | 0.00          |
| SY1024           | On 18/12/2013 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.40375       |                   |                          | 0.00           | 0                 | 0.00          |
| SY1026           | On 21/01/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.90773       |                   |                          | 0.00           | 0                 | 0.00          |
| SY1027           | On 20/11/2013 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.81116       |                   |                          | 0.00           | 0                 | 0.00          |
| SY1028           | On 28/01/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.80471       |                   |                          | 0.00           | 0                 | 0.00          |
| SY1029           | On 28/01/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 98.80589       |                   |                          | 0.00           | 0                 | 0.00          |
| SY1030           | On 04/02/2014 | Spot Bond  | 100.00000 |       | 80.57395  | 100.00000 | 80.39648     |                |                   | 4,060,000,000,000,000.00 | 40,600,000,000 | 20,300,000,000.00 |               |
| SZ18             | On 30/09/2015 | Spot Bond  | 6.47500   |       | 111.89583 | 6.47500   | 111.87624    |                |                   | 3,367,000,000,000.00     | 520,000,000    | 300,000,000.00    |               |
| SZ25             | On 30/09/2025 | Spot Bond  | 8.71000   |       | 103.06981 | 8.71000   | 103.04568    |                |                   | 0.00                     | 0              | 2,831,806,700.00  |               |
| T018             | On 15/07/2014 | Spot Bond  | 100.00000 |       | 65.10108  | 100.00000 | 64.95778     |                |                   | 0.00                     | 0              | 0.00              |               |
| TF105U           | On 25/10/2014 | Spot Bond  | 100.00000 |       | 55.88398  | 100.00000 | 55.74859     |                |                   | 0.00                     | 0              | 0.00              |               |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 |       | 22.42357  | 100.00000 | 22.36925     |                |                   | 0.00                     | 0              | 0.00              |               |
| TFS06            | On 20/03/2014 | Spot Bond  | 6.39000   |       | 101.67537 | 6.39000   | 101.65798    |                |                   | 1,917,000,000,000.00     | 300,000,000    | 150,000,000.00    |               |
| TFS110           | On 18/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.32946    |                |                   | 0.00                     | 0              | 0.00              |               |
| TFS112           | On 02/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00702    |                |                   | 0.00                     | 0              | 0.00              |               |
| TFS115           | On 26/11/2013 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.72698     |                |                   | 0.00                     | 0              | 0.00              |               |
| TFS116           | On 18/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.22143    |                |                   | 0.00                     | 0              | 0.00              |               |
| TFS117           | On 02/09/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.13888    |                |                   | 0.00                     | 0              | 0.00              |               |
| TFS118           | On 21/02/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 98.46474     |                |                   | 0.00                     | 0              | 0.00              |               |
| TFS83            | On 28/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.16478    |                |                   | 0.00                     | 0              | 0.00              |               |



| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| TFS84            | On 28/07/2016 | Spot Bond  |     | 7.26500 | 105.90088 |           | 7.26500      | 105.88034      |                   |            | 3,196,600,000,000.00 | 440,000,000      | 110,000,000.00 |
| TFS90A           | On 05/12/2013 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.00001      |                   |            | 0.00                 | 0                | 0.00           |
| TFS93            | On 17/02/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.28386      |                   |            | 0.00                 | 0                | 0.00           |
| TFS97            | On 14/11/2013 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.89439       |                   |            | 0.00                 | 0                | 0.00           |
| TH10A1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.35109      |                   |            | 0.00                 | 0                | 0.00           |
| TH10A2           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.36176      |                   |            | 0.00                 | 0                | 0.00           |
| TH10A3           | On 18/07/2017 | Spot Bond  |     | 7.83000 | 102.38648 |           | 7.83000      | 102.36511      |                   |            | 0.00                 | 0                | 0.00           |
| TH10A4           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.34521      |                   |            | 0.00                 | 0                | 0.00           |
| TH10A5           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.35856      |                   |            | 0.00                 | 0                | 0.00           |
| TH10A6           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.17029      |                   |            | 0.00                 | 40,000,000       | 10,000,000.00  |
| TH10A7           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.34521      |                   |            | 0.00                 | 0                | 0.00           |
| TH10A8           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.35856      |                   |            | 0.00                 | 0                | 0.00           |
| TH10A9           | On 18/07/2017 | Spot Bond  |     | 7.16000 | 77.12127  |           | 7.16000      | 102.05143      |                   |            | 0.00                 | 0                | 0.00           |
| TH10B1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.38468      |                   |            | 0.00                 | 0                | 0.00           |
| TH10B2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.38255      |                   |            | 0.00                 | 0                | 0.00           |
| TH10C1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.43357      |                   |            | 0.00                 | 0                | 0.00           |
| TH10C2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.42668      |                   |            | 0.00                 | 0                | 0.00           |
| TH10D1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.63365      |                   |            | 0.00                 | 0                | 0.00           |
| TH10D2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.61011      |                   |            | 0.00                 | 0                | 0.00           |
| TH11A1           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.34468      |                   |            | 0.00                 | 0                | 0.00           |
| TH11A2           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.36176      |                   |            | 0.00                 | 0                | 0.00           |
| TH11A3           | On 18/07/2018 | Spot Bond  |     | 8.73000 | 97.79220  |           | 8.73000      | 102.48253      |                   |            | 0.00                 | 0                | 0.00           |
| TH11A4           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.05146      |                   |            | 0.00                 | 0                | 0.00           |
| TH11A5           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.05379      |                   |            | 0.00                 | 0                | 0.00           |
| TH11A6           | On 18/07/2041 | Spot Bond  |     | 8.43000 | 101.99977 |           | 8.43000      | 99.24091       |                   |            | 0.00                 | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11B1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.38573      |                   |            | 0.00          | 0                | 0.00          |
| TH11B2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.05698      |                   |            | 0.00          | 0                | 0.00          |
| TH11C1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43251      |                   |            | 0.00          | 0                | 0.00          |
| TH11C2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.06456      |                   |            | 0.00          | 0                | 0.00          |
| TH11D1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59701      |                   |            | 0.00          | 0                | 0.00          |
| TH11D2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.08986      |                   |            | 0.00          | 0                | 0.00          |
| TH9A10           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.36464      |                   |            | 0.00          | 0                | 0.00          |
| THE8A1           | On 18/04/2036 | Spot Bond  |     | 101.06155 | 6.07418   |           | 101.06155    | 6.05933        |                   |            | 0.00          | 0                | 0.00          |
| THE8A2           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.34308      |                   |            | 0.00          | 0                | 0.00          |
| THE8A3           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 104.53192      |                   |            | 0.00          | 0                | 0.00          |
| THE8B1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39106      |                   |            | 0.00          | 0                | 0.00          |
| THE8C1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.41233      |                   |            | 0.00          | 0                | 0.00          |
| THE8D1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.63574      |                   |            | 0.00          | 0                | 0.00          |
| THE9A1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.34895      |                   |            | 0.00          | 0                | 0.00          |
| THE9A2           | On 18/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35652      |                   |            | 0.00          | 0                | 0.00          |
| THE9A3           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.36193      |                   |            | 0.00          | 0                | 0.00          |
| THE9A5           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35652      |                   |            | 0.00          | 0                | 0.00          |
| THE9A6           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.36193      |                   |            | 0.00          | 0                | 0.00          |
| THE9A7           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.36464      |                   |            | 0.00          | 0                | 0.00          |
| THE9A8           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35328      |                   |            | 0.00          | 0                | 0.00          |
| THE9A9           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.36193      |                   |            | 0.00          | 0                | 0.00          |
| THE9B1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39166      |                   |            | 0.00          | 0                | 0.00          |
| THE9B2           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39166      |                   |            | 0.00          | 0                | 0.00          |
| THE9B3           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39166      |                   |            | 0.00          | 0                | 0.00          |
| THE9C1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43483      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value  | Contracts Traded  | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|-------------------|------------------|
| THE9C2           | On 18/07/2039 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.44561      |                   |                        | 0.00           | 0                 | 0.00             |
| THE9C3           | On 18/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.43214      |                   |                        | 0.00           | 0                 | 0.00             |
| THE9D1           | On 18/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.64696      |                   |                        | 0.00           | 0                 | 0.00             |
| THE9D2           | On 18/07/2039 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.66033      |                   |                        | 0.00           | 0                 | 0.00             |
| THE9D3           | On 18/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.65498      |                   |                        | 0.00           | 0                 | 0.00             |
| TL13             | On 31/12/2013 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.71735      |                   |                        | 0.00           | 0                 | 0.00             |
| TL15             | On 29/04/2015 | Spot Bond  | 7.86500  |       | 105.82998 |           | 7.86500      | 105.80754      |                   |                        | 0.00           | 0                 | 74,200,000.00    |
| TL20             | On 22/02/2020 | Spot Bond  | 7.45500  |       | 97.11191  |           | 7.45500      | 97.06773       |                   |                        | 0.00           | 0                 | 0.00             |
| TN17             | On 14/11/2017 | Spot Bond  | 7.60000  |       | 110.09171 |           | 7.60000      | 105.45095      |                   | 155,800,000,000,000.00 | 20,500,000,000 | 4,021,000,000.00  |                  |
| TN20             | On 17/09/2020 | Spot Bond  | 8.47500  |       | 111.85515 |           | 8.47500      | 111.82950      |                   | 251,199,000,000,000.00 | 29,640,000,000 | 13,700,700,000.00 |                  |
| TN23             | On 06/11/2023 | Spot Bond  | 8.81500  |       | 113.06836 |           | 8.81500      | 113.04142      |                   | 171,363,600,000,000.00 | 19,440,000,000 | 10,354,000,000.00 |                  |
| TN25             | On 19/08/2025 | Spot Bond  | 9.15000  |       | 104.55671 |           | 9.15000      | 104.53129      |                   | 255,468,000,000,000.00 | 27,920,000,000 | 13,960,000,000.00 |                  |
| TN27             | On 14/11/2027 | Spot Bond  | 9.18500  |       | 102.08011 |           | 9.18500      | 97.61281       |                   | 147,951,980,000,000.00 | 16,108,000,000 | 8,440,200,000.00  |                  |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.74439      |                   |                        | 0.00           | 20,000,000        | 10,000,000.00    |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.36251      |                   |                        | 0.00           | 3,000,000,000     | 2,000,000,000.00 |
| TORQ1            | On 15/04/2022 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.05307      |                   |                        | 0.00           | 0                 | 0.00             |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.86325       |                   |                        | 0.00           | 0                 | 0.00             |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.85922       |                   |                        | 0.00           | 0                 | 0.00             |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.85871       |                   |                        | 0.00           | 0                 | 0.00             |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.83840       |                   |                        | 0.00           | 0                 | 0.00             |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.79667       |                   |                        | 0.00           | 0                 | 0.00             |
| TPDA01           | On 05/04/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.52001      |                   |                        | 0.00           | 0                 | 0.00             |
| TPDA02           | On 05/04/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.54109      |                   |                        | 0.00           | 0                 | 0.00             |
| TPDA03           | On 05/04/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.55371      |                   |                        | 0.00           | 0                 | 0.00             |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000 |       | 100.22155 |           | 10.00000     | 100.19383      |                   |                        | 0.00           | 0                 | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TR31             | On 31/12/2099 | Spot Bond  |     | 9.75000   | 100.21603 |           | 9.75000      | 100.18900      |                   |            | 0.00          | 0                | 0.00          |
| TR32             | On 31/12/2099 | Spot Bond  |     | 100.00000 | 10.21574  |           | 100.00000    | 10.18852       |                   |            | 0.00          | 0                | 0.00          |
| TSP138           | On 06/02/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.65668       |                   |            | 0.00          | 0                | 0.00          |
| TSP140           | On 17/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.63402       |                   |            | 0.00          | 0                | 0.00          |
| TSP142           | On 25/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.53136       |                   |            | 0.00          | 0                | 0.00          |
| TSP143           | On 14/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.90083       |                   |            | 0.00          | 0                | 0.00          |
| TSP144           | On 15/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.28851       |                   |            | 0.00          | 0                | 0.00          |
| TSP145           | On 29/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.02898       |                   |            | 0.00          | 0                | 0.00          |
| TSP146           | On 27/12/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.26251       |                   |            | 0.00          | 0                | 0.00          |
| TSP147           | On 09/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.06654       |                   |            | 0.00          | 0                | 0.00          |
| TSP148           | On 20/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.02799       |                   |            | 0.00          | 0                | 0.00          |
| TSP149           | On 03/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.80497       |                   |            | 0.00          | 0                | 0.00          |
| TSP150           | On 02/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.79132       |                   |            | 0.00          | 0                | 0.00          |
| TSP151           | On 02/05/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.39629       |                   |            | 0.00          | 0                | 0.00          |
| TWC024           | On 11/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.33957      |                   |            | 0.00          | 0                | 0.00          |
| TWC025           | On 14/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.24892      |                   |            | 0.00          | 0                | 0.00          |
| TWC026           | On 18/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.22181      |                   |            | 0.00          | 0                | 0.00          |
| TWC029           | On 13/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.41287      |                   |            | 0.00          | 0                | 0.00          |
| TWC030           | On 15/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35388      |                   |            | 0.00          | 0                | 0.00          |
| TWC031           | On 17/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.32439      |                   |            | 0.00          | 0                | 0.00          |
| TWC032           | On 20/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.20643      |                   |            | 0.00          | 0                | 0.00          |
| TWCJ05           | On 14/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.45152      |                   |            | 0.00          | 0                | 0.00          |
| TWCJ06           | On 17/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.37382      |                   |            | 0.00          | 0                | 0.00          |
| TWCM05           | On 14/11/2013 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26056      |                   |            | 0.00          | 0                | 0.00          |
| TWCM06           | On 17/01/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.32560      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|----------------|------------------|---------------|
| UG21             | On 02/03/2021 | Spot Bond  |     | 8.86500   | 111.67802 |           | 8.86500      | 111.65126      |                   |                        | 0.00           | 0                | 0.00          |
| UTR041           | On 19/04/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67847      |                   |                        | 0.00           | 0                | 0.00          |
| UTR042           | On 19/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.34519      |                   |                        | 0.00           | 0                | 0.00          |
| UTR043           | On 06/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.69213      |                   |                        | 0.00           | 0                | 0.00          |
| UTR40            | On 10/09/2017 | Spot Bond  |     | 9.04000   | 105.19572 |           | 9.04000      | 105.17004      |                   |                        | 0.00           | 0                | 0.00          |
| VIP1A5           | On 07/11/2013 | Spot Bond  |     | 100.00000 | 81.40500  |           | 100.00000    | 81.40500       |                   |                        | 0.00           | 0                | 0.00          |
| VIP1B3           | On 07/11/2013 | Spot Bond  |     | 100.00000 | 81.49501  |           | 100.00000    | 81.49500       |                   |                        | 0.00           | 0                | 0.00          |
| VIP1C3           | On 07/11/2013 | Spot Bond  |     | 100.00000 | 81.52500  |           | 100.00000    | 81.52500       |                   |                        | 0.00           | 0                | 0.00          |
| VKC02            | On 28/03/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59779      |                   |                        | 0.00           | 0                | 0.00          |
| VKC03            | On 26/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.63786      |                   |                        | 0.00           | 0                | 0.00          |
| VKE01            | On 08/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98343       |                   |                        | 0.00           | 0                | 0.00          |
| VKE02            | On 08/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98265       |                   |                        | 0.00           | 0                | 0.00          |
| VKE03            | On 08/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.98270       |                   |                        | 0.00           | 0                | 0.00          |
| VKE04            | On 28/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67105      |                   |                        | 0.00           | 0                | 0.00          |
| VKE05            | On 28/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.69177      |                   |                        | 0.00           | 0                | 0.00          |
| VOYT01           | On 09/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 132.19000      |                   |                        | 0.00           | 0                | 0.00          |
| WS04             | On 30/05/2016 | Spot Bond  |     | 6.37500   | 119.75048 |           | 6.37500      | 119.73006      |                   | 122,400,000,000,000.00 | 19,200,000,000 | 9,672,800,000.00 |               |
| WS05             | On 01/08/2018 | Spot Bond  |     | 0.76000   | 240.90607 |           | 0.76000      | 240.87799      |                   | 4,560,000,000,000.00   | 6,000,000,000  | 3,000,000,000.00 |               |
| WSP1             | On 28/05/2015 | Spot Bond  |     | 6.31500   | 107.92066 |           | 6.31500      | 107.90243      |                   |                        | 0.00           | 0                | 0.00          |
| WSP2             | On 28/05/2017 | Spot Bond  |     | 7.20500   | 109.54466 |           | 7.20500      | 109.52359      |                   | 122,485,000,000,000.00 | 17,000,000,000 | 8,500,000,000.00 |               |
| WSP3             | On 28/05/2019 | Spot Bond  |     | 7.51500   | 110.64606 |           | 7.51500      | 110.62387      |                   |                        | 0.00           | 0                | 0.00          |
| WSP4             | On 28/05/2020 | Spot Bond  |     | 7.90500   | 109.52086 |           | 7.90500      | 109.49779      |                   |                        | 0.00           | 0                | 0.00          |
| WSP5             | On 28/05/2021 | Spot Bond  |     | 8.00500   | 109.56207 |           | 8.00500      | 109.53871      |                   | 25,135,700,000,000.00  | 3,140,000,000  | 1,570,000,000.00 |               |
| Z009             | On 30/11/2013 | Spot Bond  |     | 4.88000   | 99.70673  |           | 4.88000      | 99.69344       |                   |                        | 0.00           | 0                | 0.00          |
| Z014             | On 30/06/2015 | Spot Bond  |     | 5.96500   | 90.78901  |           | 5.96500      | 90.77451       |                   |                        | 0.00           | 0                | 0.00          |

| Contract Details           | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value    | Contracts Traded      | Open Interest            |
|----------------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------|-----------------------|--------------------------|
| Z018                       |        | On 31/03/2014 | Spot Bond | 4.87000   | 98.12775  | 4.87000      | 98.11490       |                   |            | 0.00             | 0                     | 0.00                     |
| Z019                       |        | On 30/06/2014 | Spot Bond | 4.88000   | 96.94262  | 4.88000      | 96.92992       |                   |            | 0.00             | 0                     | 0.00                     |
| Z020                       |        | On 19/10/2015 | Spot Bond | 5.89500   | 89.31474  | 5.89500      | 89.30048       |                   |            | 0.00             | 0                     | 0.00                     |
| Z025                       |        | On 30/11/2014 | Spot Bond | 4.86000   | 95.03836  | 4.86000      | 95.02596       |                   |            | 0.00             | 0                     | 0.00                     |
| Z071                       |        | On 01/07/2015 | Spot Bond | 5.96500   | 90.77451  | 5.96500      | 90.76001       |                   |            | 0.00             | 0                     | 7,500,000,000.00         |
| Z083                       |        | On 30/09/2019 | Spot Bond | 6.90500   | 67.03234  | 6.90500      | 67.01977       |                   |            | 0.00             | 0                     | 0.00                     |
| ZA021                      |        | On 20/10/2015 | Spot Bond | 100.00000 | 25.91851  | 100.00000    | 25.86934       |                   |            | 0.00             | 0                     | 0.00                     |
| ZA029                      |        | On 20/09/2016 | Spot Bond | 100.00000 | 13.71899  | 100.00000    | 13.69297       |                   |            | 0.00             | 0                     | 0.00                     |
| <b>Total for j-Bonds :</b> |        |               |           |           |           |              |                |                   |            | <b>1.45e+017</b> | <b>18,780,353,100</b> | <b>84 331 269 600.00</b> |
| <b>Grand Total:</b>        |        |               |           |           |           |              |                |                   |            | <b>1.45e+017</b> | <b>18,780,651,513</b> | <b>84 333 510 460.00</b> |