



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 30/05/2014

| Contract Details   | Strike        | Call / Put              | MTM   | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|--------------------|---------------|-------------------------|-------|----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| <b>Derivatives</b> |               |                         |       |          |           |           |              |                |                   |            |                |                  |               |
| \$ / R             | On 30/05/2014 | Any day expiry          |       | 10.52960 | 10.52960  |           | 10.42320     | 10.42320       |                   | 10.44      | 0.00           | 0                | 0.00          |
| \$ / R             | On 04/06/2014 | Any day expiry          |       | 10.57950 | 10.57950  |           | 10.42130     | 10.42130       |                   | 11.47      | 0.00           | 0                | 0.00          |
| \$ / R             | On 04/06/2014 | Any day expiry          | 10.40 | Call     | 189.68920 | 0.18969   | 63.53090     | 0.06353        | 189.689           | 12.91      | 0.00           | 0                | 1,500.00      |
| \$ / R             | On 04/06/2014 | Any day expiry          | 10.65 | Call     | 33.37770  | 0.03338   | 7.33710      | 0.00734        | 33.378            | 12.59      | 0.00           | 0                | 1,500.00      |
| \$ / R             | On 05/06/2014 | Any day expiry          |       | 10.58120 | 10.58120  |           | 10.42300     | 10.42300       |                   | 11.79      | 0.00           | 0                | 0.00          |
| \$ / R             | On 05/06/2014 | Any day expiry          | 10.44 | Put      | 21.86500  | 0.02187   | 68.25650     | 0.06826        | 21.865            | 13.26      | 0.00           | 0                | 2,000.00      |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future |       | 10.59460 | 10.59460  |           | 10.43640     | 10.43640       |                   | 11.16      | 816,102,038.00 | 77,030           | 762,867.00    |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future | 8.64  | Put      | 0.01100   | 0.00001   | 0.00000      | 0.00000        | 0.011             | 27.78      | 0.00           | 0                | 24,582.00     |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future | 8.78  | Put      | 0.01370   | 0.00001   | 0.00000      | 0.00000        | 0.014             | 26.05      | 0.00           | 0                | 15,489.00     |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future | 8.80  | Put      | 0.01410   | 0.00001   | 0.00000      | 0.00000        | 0.014             | 25.80      | 0.00           | 0                | 920.00        |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future | 9.75  | Put      | 0.27460   | 0.00027   | 0.68190      | 0.00068        | 0.275             | 15.42      | 0.00           | 0                | 250.00        |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future | 9.78  | Put      | 0.34560   | 0.00035   | 0.86500      | 0.00087        | 0.346             | 15.25      | 0.00           | 0                | 920.00        |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future | 9.97  | Put      | 1.45760   | 0.00146   | 3.80490      | 0.00380        | 1.458             | 14.20      | 0.00           | 0                | 24,582.00     |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future | 10.00 | Put      | 1.82220   | 0.00182   | 4.78120      | 0.00478        | 1.822             | 14.03      | 0.00           | 0                | 10,000.00     |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future | 10.01 | Put      | 1.96230   | 0.00196   | 5.15640      | 0.00516        | 1.962             | 13.98      | 0.00           | 0                | 50.00         |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future | 10.02 | Put      | 2.11300   | 0.00211   | 5.55940      | 0.00556        | 2.113             | 13.92      | 0.00           | 0                | 6,000.00      |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future | 10.13 | Put      | 4.82940   | 0.00483   | 12.43250     | 0.01243        | 4.829             | 13.38      | 0.00           | 0                | 15,489.00     |
| \$ / R             | On 13/06/2014 | Foreign Exchange Future | 10.15 | Put      | 5.59980   | 0.00560   | 14.31910     | 0.01432        | 5.600             | 13.29      | 0.00           | 0                | 47,500.00     |

| 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 13/06/2014 | Foreign Exchange Future | 10.20 | Call  | 402.65380   | 0.40265   | 256.62720    | 0.25663        | 402.654           | 13.05      | 0.00          | 0                | 1,500.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.50 | Call  | 150.51600   | 0.15052   | 63.53270     | 0.06353        | 150.516           | 11.64      | 752,580.00    | 5,000            | 23,800.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.50 | Put   | 55.91600    | 0.05592   | 127.13270    | 0.12713        | 55.916            | 11.64      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.57 | Put   | 81.68720    | 0.08169   | 176.35180    | 0.17635        | 81.687            | 11.31      | 0.00          | 0                | 11,250.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.60 | Call  | 89.75990    | 0.08976   | 35.82600     | 0.03583        | 89.760            | 11.16      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.63 | Put   | 112.66240   | 0.11266   | 223.51240    | 0.22351        | 112.662           | 11.33      | 0.00          | 0                | 11,250.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.65 | Put   | 125.14540   | 0.12515   | 240.07280    | 0.24007        | 125.145           | 11.43      | 0.00          | 0                | 2,350.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.90 | Put   | 322.58680   | 0.32259   | 468.86690    | 0.46887        | 322.587           | 12.78      | 0.00          | 0                | 7,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.95 | Call  | 12.75920    | 0.01276   | 4.07090      | 0.00407        | 12.759            | 13.05      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 10.96 | Call  | 12.01670    | 0.01202   | 3.87070      | 0.00387        | 12.017            | 13.10      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.00 | Call  | 9.44500     | 0.00945   | 3.17510      | 0.00318        | 9.445             | 13.31      | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.00 | Put   | 414.84500   | 0.41484   | 566.77510    | 0.56678        | 414.845           | 13.31      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.02 | Call  | 8.36940     | 0.00837   | 2.88180      | 0.00288        | 8.369             | 13.42      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.10 | Call  | 5.15200     | 0.00515   | 1.98350      | 0.00198        | 5.152             | 13.85      | 0.00          | 0                | 6,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.12 | Call  | 4.56280     | 0.00456   | 1.81300      | 0.00181        | 4.563             | 13.96      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.13 | Call  | 4.29420     | 0.00429   | 1.73430      | 0.00173        | 4.294             | 14.01      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.18 | Call  | 3.27860     | 0.00328   | 1.39630      | 0.00140        | 3.279             | 14.36      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.20 | Call  | 2.97420     | 0.00297   | 1.28350      | 0.00128        | 2.974             | 14.52      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.50 | Call  | 0.79700     | 0.00080   | 0.39590      | 0.00040        | 0.797             | 16.93      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.50 | Put   | 906.19700   | 0.90620   | 1,063.99590  | 1.06400        | 906.197           | 16.93      | 0.00          | 0                | 600.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 11.60 | Call  | 0.54510     | 0.00055   | 0.25140      | 0.00025        | 0.545             | 17.73      | 0.00          | 0                | 250.00        |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.00 | Call  | 0.09760     | 0.00010   | 0.04970      | 0.00005        | 0.098             | 20.16      | 0.00          | 0                | 46,682.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.00 | Put   | 1,405.49760 | 1.40550   | 1,563.64970  | 1.56365        | 1,405.498         | 20.16      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.05 | Call  | 0.07970     | 0.00008   | 0.04140      | 0.00004        | 0.080             | 20.45      | 0.00          | 0                | 21,000.00     |
| \$ / R           | On 13/06/2014 | Foreign Exchange Future | 12.24 | Call  | 0.03850     | 0.00004   | 0.02170      | 0.00002        | 0.039             | 21.56      | 0.00          | 0                | 15,489.00     |
| \$ / R           | On 17/06/2014 | Any day expiry          |       |       | 10.60130    | 10.60130  | 10.44310     | 10.44310       |                   | 10.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On 17/06/2014 | Any day expiry          | 10.36 | Call  | 269.37760   | 0.26938   | 147.21880    | 0.14722        | 269.378           | 11.71      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 17/06/2014 | Any day expiry          | 10.47 | Put   | 52.48860    | 0.05249   | 113.97430    | 0.11397        | 52.489            | 11.29      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 17/06/2014 | Any day expiry          | 10.52 | Put   | 68.24400    | 0.06824   | 145.55900    | 0.14556        | 68.244            | 11.10      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 17/06/2014 | Any day expiry          | 10.52 | Call  | 149.54400   | 0.14954   | 68.65900     | 0.06866        | 149.544           | 11.10      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 18/06/2014 | Any day expiry          |       |       | 10.60300    | 10.60300  | 10.44470     | 10.44470       |                   | 10.82      | 0.00          | 0                | 0.00          |
| \$ / R           | On 18/06/2014 | Any day expiry          | 10.47 | Put   | 54.16560    | 0.05417   | 116.32900    | 0.11633        | 54.166            | 11.25      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 18/06/2014 | Any day expiry          | 10.52 | Call  | 153.16400   | 0.15316   | 72.48400     | 0.07248        | 153.164           | 11.09      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 18/06/2014 | Any day expiry          | 10.52 | Put   | 70.16400    | 0.07016   | 147.78400    | 0.14778        | 70.164            | 11.09      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 19/06/2014 | Any day expiry          |       |       | 10.60470    | 10.60470  | 10.44640     | 10.44640       |                   | 10.83      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/06/2014 | Any day expiry          |       |       | 10.61470    | 10.61470  | 10.45640     | 10.45640       |                   | 10.69      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/06/2014 | Any day expiry          | 10.44 | Put   | 53.63680    | 0.05364   | 111.19460    | 0.11119        | 53.637            | 10.84      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 25/06/2014 | Any day expiry          | 10.45 | Call  | 221.18150   | 0.22118   | 122.58600    | 0.12259        | 221.182           | 10.83      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 25/06/2014 | Any day expiry          | 10.45 | Put   | 56.48150    | 0.05648   | 116.18600    | 0.11619        | 56.481            | 10.83      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 25/06/2014 | Any day expiry          | 10.54 | Call  | 162.03600   | 0.16204   | 87.62320     | 0.08762        | 162.036           | 10.75      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 25/06/2014 | Any day expiry          | 10.54 | Put   | 87.33600    | 0.08734   | 171.22320    | 0.17122        | 87.336            | 10.75      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 25/06/2014 | Any day expiry          | 10.55 | Call  | 156.07780   | 0.15608   | 84.33830     | 0.08434        | 156.078           | 10.74      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 25/06/2014 | Any day expiry          | 10.55 | Put   | 91.37780    | 0.09138   | 177.93830    | 0.17794        | 91.378            | 10.74      | 0.00          | 0                | 2,500.00      |
| \$ / R           | On 26/06/2014 | Any day expiry          |       |       | 10.61640    | 10.61640  | 10.45810     | 10.45810       |                   | 10.70      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/06/2014 | Any day expiry          |       |       | 10.61810    | 10.61810  | 10.45970     | 10.45970       |                   | 10.71      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/06/2014 | Any day expiry          | 8.30  | Put   | 0.00030     | 0.00000   | 0.00340      | 0.00000        | 0.000             | 19.71      | 0.00          | 0                | 4,700.00      |
| \$ / R           | On 27/06/2014 | Any day expiry          | 10.82 | Call  | 61.04250    | 0.06104   | 32.92570     | 0.03293        | 61.043            | 11.77      | 0.00          | 0                | 4,700.00      |
| \$ / R           | On 30/06/2014 | Any day expiry          |       |       | 10.62310    | 10.62310  | 10.46470     | 10.46470       |                   | 10.56      | 0.00          | 0                | 201.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 30/06/2014 | Any day expiry          | 10.80 | Put   | 248.97320 | 0.24897   | 375.88800    | 0.37589        | 248.973           | 11.52      | 0.00          | 0                | 500.00        |
| \$ / R           | On 30/06/2014 | Any day expiry          | 12.40 | Call  | 0.31860   | 0.00032   | 0.20630      | 0.00021        | 0.319             | 18.24      | 0.00          | 0                | 500.00        |
| \$ / R           | On 28/07/2014 | Any day expiry          |       |       | 10.67000  | 10.67000  | 10.51130     | 10.51130       |                   | 10.90      | 0.00          | 0                | 348.00        |
| \$ / R           | On 28/07/2014 | Any day expiry          | 8.30  | Put   | 0.09510   | 0.00010   | 0.15920      | 0.00016        | 0.095             | 18.99      | 0.00          | 0                | 4,700.00      |
| \$ / R           | On 28/07/2014 | Any day expiry          | 10.82 | Call  | 133.57580 | 0.13358   | 91.30680     | 0.09131        | 133.576           | 11.59      | 0.00          | 0                | 4,700.00      |
| \$ / R           | On 29/07/2014 | Any day expiry          |       |       | 10.67170  | 10.67170  | 10.51300     | 10.51300       |                   | 10.92      | 0.00          | 0                | 348.00        |
| \$ / R           | On 29/07/2014 | Any day expiry          | 10.80 | Put   | 270.71800 | 0.27072   | 384.87350    | 0.38487        | 270.718           | 11.52      | 0.00          | 0                | 500.00        |
| \$ / R           | On 29/07/2014 | Any day expiry          | 12.62 | Call  | 1.79820   | 0.00180   | 1.16950      | 0.00117        | 1.798             | 16.82      | 0.00          | 0                | 500.00        |
| \$ / R           | On 22/08/2014 | Any day expiry          |       |       | 10.71320  | 10.71320  | 10.55400     | 10.55400       |                   | 11.34      | 0.00          | 0                | 0.00          |
| \$ / R           | On 22/08/2014 | Any day expiry          | 10.33 | Put   | 79.44580  | 0.07945   | 127.12720    | 0.12713        | 79.446            | 10.93      | 0.00          | 0                | 19,547.00     |
| \$ / R           | On 22/08/2014 | Any day expiry          | 12.07 | Call  | 25.41940  | 0.02542   | 18.89500     | 0.01890        | 25.419            | 16.42      | 0.00          | 0                | 19,547.00     |
| \$ / R           | On 27/08/2014 | Any day expiry          |       |       | 10.72190  | 10.72190  | 10.56260     | 10.56260       |                   | 11.33      | 6,662,250.00  | 630              | 1,959.00      |
| \$ / R           | On 27/08/2014 | Any day expiry          | 10.80 | Put   | 288.82110 | 0.28882   | 393.07710    | 0.39308        | 288.821           | 11.69      | 0.00          | 0                | 500.00        |
| \$ / R           | On 27/08/2014 | Any day expiry          | 12.83 | Call  | 11.45450  | 0.01145   | 7.44770      | 0.00745        | 11.455            | 18.92      | 0.00          | 0                | 500.00        |
| \$ / R           | On 28/08/2014 | Any day expiry          |       |       | 10.72370  | 10.72370  | 10.56430     | 10.56430       |                   | 11.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/08/2014 | Any day expiry          | 8.30  | Put   | 0.46300   | 0.00046   | 0.59310      | 0.00059        | 0.463             | 17.83      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 28/08/2014 | Any day expiry          | 10.96 | Call  | 161.93080 | 0.16193   | 119.45430    | 0.11945        | 161.931           | 12.27      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future |       |       | 10.75600  | 10.75600  | 10.59630     | 10.59630       |                   | 11.61      | 55,027,696.00 | 5,116            | 69,515.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.80  | Put   | 2.26240   | 0.00226   | 2.81790      | 0.00282        | 2.262             | 15.42      | 0.00          | 0                | 920.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.88  | Put   | 2.60320   | 0.00260   | 3.27140      | 0.00327        | 2.603             | 15.06      | 0.00          | 0                | 26,804.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.90  | Put   | 2.69670   | 0.00270   | 3.39680      | 0.00340        | 2.697             | 14.97      | 0.00          | 0                | 15,296.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.00  | Put   | 3.22310   | 0.00322   | 4.10670      | 0.00411        | 3.223             | 14.52      | 0.00          | 0                | 35,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.78  | Put   | 16.52730  | 0.01653   | 27.34200     | 0.02734        | 16.527            | 11.30      | 0.00          | 0                | 920.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.00 | Put   | 34.34730  | 0.03435   | 53.75590     | 0.05376        | 34.347            | 11.08      | 0.00          | 0                | 72,800.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.10 | Put   | 46.70250  | 0.04670   | 73.44600     | 0.07345        | 46.703            | 10.97      | 0.00          | 0                | 600.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.19 | Put   | 60.76630  | 0.06077   | 97.45900     | 0.09746        | 60.766            | 10.88      | 0.00          | 0                | 6,220.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.21 | Put   | 64.69320  | 0.06469   | 103.43650    | 0.10344        | 64.693            | 10.89      | 0.00          | 0                | 15,296.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.23 | Put   | 69.16620  | 0.06917   | 109.65570    | 0.10966        | 69.166            | 10.92      | 0.00          | 0                | 27,284.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.25 | Put   | 73.85140  | 0.07385   | 116.11530    | 0.11612        | 73.851            | 10.94      | 0.00          | 0                | 10,800.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.30 | Put   | 86.52810  | 0.08653   | 133.33860    | 0.13334        | 86.528            | 11.01      | 0.00          | 0                | 7,700.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.38 | Put   | 109.77740 | 0.10978   | 164.13480    | 0.16413        | 109.777           | 11.12      | 0.00          | 0                | 250.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.40 | Call  | 472.18050 | 0.47218   | 368.76050    | 0.36876        | 472.181           | 11.14      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.48 | Put   | 144.21100 | 0.14421   | 208.27840    | 0.20828        | 144.211           | 11.25      | 0.00          | 0                | 4,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.50 | Call  | 407.83050 | 0.40783   | 314.15760    | 0.31416        | 407.831           | 11.28      | 0.00          | 0                | 16,362.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.50 | Put   | 151.83050 | 0.15183   | 217.85760    | 0.21786        | 151.830           | 11.28      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.51 | Call  | 401.73400 | 0.40173   | 309.04150    | 0.30904        | 401.734           | 11.29      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.55 | Put   | 171.96520 | 0.17197   | 242.89150    | 0.24289        | 171.965           | 11.34      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.57 | Call  | 366.45180 | 0.36645   | 279.63250    | 0.27963        | 366.452           | 11.37      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.57 | Put   | 180.45180 | 0.18045   | 253.33250    | 0.25333        | 180.452           | 11.37      | 0.00          | 0                | 4,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.59 | Put   | 189.18630 | 0.18919   | 264.01550    | 0.26402        | 189.186           | 11.40      | 0.00          | 0                | 20,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.60 | Call  | 349.64750 | 0.34965   | 265.74790    | 0.26575        | 349.648           | 11.41      | 0.00          | 0                | 600.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.60 | Put   | 193.64750 | 0.19365   | 269.44790    | 0.26945        | 193.648           | 11.41      | 0.00          | 0                | 9,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.65 | Put   | 216.87750 | 0.21688   | 299.89950    | 0.29990        | 216.878           | 11.48      | 0.00          | 0                | 9,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.67 | Call  | 312.59800 | 0.31260   | 238.78210    | 0.23878        | 312.598           | 11.50      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.67 | Put   | 226.59800 | 0.22660   | 312.48210    | 0.31248        | 226.598           | 11.50      | 0.00          | 0                | 100.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.93 | Call  | 208.86970 | 0.20887   | 160.73800    | 0.16074        | 208.870           | 12.22      | 0.00          | 0                | 7,700.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.00 | Call  | 188.02710 | 0.18803   | 144.70870    | 0.14471        | 188.027           | 12.46      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.47 | Call  | 95.83260  | 0.09583   | 75.22040     | 0.07522        | 95.833            | 14.11      | 0.00          | 0                | 3,350.00      |

| 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 | 11.49 | Call  | 93.32070  | 0.09332   | 73.31040     | 0.07331        | 93.321            | 14.18      | 0.00           | 0                | 3,350.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.50 | Call  | 92.09310  | 0.09209   | 72.37970     | 0.07238        | 92.093            | 14.22      | 0.00           | 0                | 37,800.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.51 | Call  | 90.88680  | 0.09089   | 71.46230     | 0.07146        | 90.887            | 14.26      | 0.00           | 0                | 250.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.00 | Call  | 49.39980  | 0.04940   | 39.16560     | 0.03917        | 49.400            | 16.02      | 0.00           | 0                | 42,500.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.27 | Call  | 36.14830  | 0.03615   | 29.07620     | 0.02908        | 36.148            | 16.92      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.35 | Call  | 33.12250  | 0.03312   | 26.76180     | 0.02676        | 33.123            | 17.18      | 0.00           | 0                | 23,934.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.39 | Call  | 31.73460  | 0.03173   | 25.69700     | 0.02570        | 31.735            | 17.32      | 0.00           | 0                | 2,870.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.44 | Call  | 30.10490  | 0.03010   | 24.44640     | 0.02445        | 30.105            | 17.48      | 0.00           | 0                | 15,296.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.75 | Call  | 22.15310  | 0.02215   | 17.27470     | 0.01727        | 22.153            | 18.51      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 22/09/2014 | Any day expiry          |       |       | 10.76870  | 10.76870  | 10.60890     | 10.60890       |                   | 11.66      | 0.00           | 0                | 0.00          |
| \$ / R           | On 22/09/2014 | Any day expiry          | 10.50 | Put   | 156.61460 | 0.15661   | 222.83330    | 0.22283        | 156.615           | 11.34      | 0.00           | 0                | 13,000.00     |
| \$ / R           | On 22/09/2014 | Any day expiry          | 10.54 | Put   | 172.52580 | 0.17253   | 242.99360    | 0.24299        | 172.526           | 11.39      | 0.00           | 0                | 7,500.00      |
| \$ / R           | On 26/09/2014 | Any day expiry          |       |       | 10.77600  | 10.77600  | 10.61610     | 10.61610       |                   | 11.71      | 0.00           | 0                | 1,338.00      |
| \$ / R           | On 26/09/2014 | Any day expiry          | 10.80 | Put   | 303.83610 | 0.30384   | 403.71160    | 0.40371        | 303.836           | 11.87      | 0.00           | 0                | 500.00        |
| \$ / R           | On 26/09/2014 | Any day expiry          | 13.10 | Call  | 21.76420  | 0.02176   | 18.64640     | 0.01865        | 21.764            | 19.60      | 0.00           | 0                | 500.00        |
| \$ / R           | On 29/09/2014 | Any day expiry          |       |       | 10.78140  | 10.78140  | 10.62150     | 10.62150       |                   | 11.84      | 0.00           | 0                | 0.00          |
| \$ / R           | On 29/09/2014 | Any day expiry          | 8.30  | Put   | 1.35980   | 0.00136   | 1.64310      | 0.00164        | 1.360             | 17.36      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 29/09/2014 | Any day expiry          | 10.96 | Call  | 228.69190 | 0.22869   | 180.45690    | 0.18046        | 228.692           | 12.36      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 29/10/2014 | Any day expiry          |       |       | 10.83600  | 10.83600  | 10.67550     | 10.67550       |                   | 11.96      | 0.00           | 0                | 0.00          |
| \$ / R           | On 29/10/2014 | Any day expiry          | 8.30  | Put   | 2.52600   | 0.00253   | 3.11710      | 0.00312        | 2.526             | 16.96      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 29/10/2014 | Any day expiry          | 10.80 | Put   | 315.23540 | 0.31524   | 411.42680    | 0.41143        | 315.235           | 11.96      | 0.00           | 0                | 500.00        |
| \$ / R           | On 29/10/2014 | Any day expiry          | 11.25 | Call  | 206.48410 | 0.20648   | 169.94300    | 0.16994        | 206.484           | 13.30      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 29/10/2014 | Any day expiry          | 13.33 | Call  | 39.42900  | 0.03943   | 36.48170     | 0.03648        | 39.429            | 20.44      | 0.00           | 0                | 500.00        |
| \$ / R           | On 04/11/2014 | Any day expiry          |       |       | 10.84690  | 10.84690  | 10.68630     | 10.68630       |                   | 12.09      | 0.00           | 0                | 0.00          |
| \$ / R           | On 04/11/2014 | Any day expiry          | 10.16 | Put   | 82.19600  | 0.08220   | 114.23680    | 0.11424        | 82.196            | 11.35      | 0.00           | 0                | 3,882.00      |
| \$ / R           | On 04/11/2014 | Any day expiry          | 11.91 | Call  | 109.48950 | 0.10949   | 92.83450     | 0.09283        | 109.490           | 15.33      | 0.00           | 0                | 3,882.00      |
| \$ / R           | On 25/11/2014 | Any day expiry          |       |       | 10.88500  | 10.88500  | 10.72400     | 10.72400       |                   | 12.23      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/11/2014 | Any day expiry          | 10.80 | Put   | 323.91530 | 0.32392   | 415.79930    | 0.41580        | 323.915           | 12.05      | 0.00           | 0                | 500.00        |
| \$ / R           | On 25/11/2014 | Any day expiry          | 13.61 | Call  | 51.72130  | 0.05172   | 53.91690     | 0.05392        | 51.721            | 21.15      | 0.00           | 0                | 500.00        |
| \$ / R           | On 28/11/2014 | Any day expiry          |       |       | 10.89050  | 10.89050  | 10.72940     | 10.72940       |                   | 12.23      | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/11/2014 | Any day expiry          | 8.30  | Put   | 4.08230   | 0.00408   | 4.99980      | 0.00500        | 4.082             | 16.71      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 28/11/2014 | Any day expiry          | 11.25 | Call  | 257.60000 | 0.25760   | 217.37850    | 0.21738        | 257.600           | 13.24      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 11/12/2014 | Any day expiry          |       |       | 10.91510  | 10.91510  | 10.75380     | 10.75380       |                   | 12.29      | 0.00           | 0                | 4,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future |       |       | 10.91710  | 10.91710  | 10.75570     | 10.75570       |                   | 12.30      | 171,791,485.60 | 15,736           | 53,891.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.09  | Put   | 15.48390  | 0.01548   | 18.87310     | 0.01887        | 15.484            | 14.06      | 0.00           | 0                | 1,402.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.44  | Put   | 26.79730  | 0.02680   | 33.89180     | 0.03389        | 26.797            | 13.01      | 0.00           | 0                | 13,326.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.78  | Put   | 45.78270  | 0.04578   | 62.01980     | 0.06202        | 45.783            | 11.99      | 0.00           | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.88  | Put   | 56.07770  | 0.05608   | 76.40900     | 0.07641        | 56.078            | 11.85      | 0.00           | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.00 | Put   | 71.88600  | 0.07189   | 97.14630     | 0.09715        | 71.886            | 11.73      | 0.00           | 0                | 46,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.10 | Call  | 904.82270 | 0.90482   | 773.37220    | 0.77337        | 904.823           | 11.63      | 0.00           | 0                | 1,260.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.10 | Put   | 87.72270  | 0.08772   | 117.67220    | 0.11767        | 87.723            | 11.63      | 0.00           | 0                | 6,581.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.30 | Call  | 744.99070 | 0.74499   | 631.72930    | 0.63173        | 744.991           | 11.43      | 0.00           | 0                | 1,130.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.34 | Put   | 137.44410 | 0.13744   | 191.15130    | 0.19115        | 137.444           | 11.39      | 0.00           | 0                | 2,490.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.36 | Put   | 143.14390 | 0.14314   | 198.99300    | 0.19899        | 143.144           | 11.39      | 0.00           | 0                | 2,490.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.38 | Put   | 149.66900 | 0.14967   | 207.02170    | 0.20702        | 149.669           | 11.43      | 0.00           | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.44 | Put   | 170.35270 | 0.17035   | 232.22900    | 0.23223        | 170.353           | 11.53      | 0.00           | 0                | 2,491.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.50 | Put   | 192.69760 | 0.19270   | 259.09940    | 0.25910        | 192.698           | 11.63      | 0.00           | 0                | 19,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.55 | Put   | 212.59490 | 0.21259   | 282.75000    | 0.28275        | 212.595           | 11.71      | 0.00           | 0                | 900.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.70 | Put   | 279.17400 | 0.27917   | 360.37070    | 0.36037        | 279.174           | 11.96      | 0.00          | 0                | 1,902.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.73 | Call  | 480.81320 | 0.48081   | 402.76030    | 0.40276        | 480.813           | 12.01      | 0.00          | 0                | 6,524.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.74 | Call  | 475.74760 | 0.47575   | 398.40490    | 0.39840        | 475.748           | 12.03      | 0.00          | 0                | 3,900.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.82 | Put   | 339.70960 | 0.33971   | 431.65190    | 0.43165        | 339.710           | 12.16      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.86 | Call  | 418.37630 | 0.41838   | 352.93800    | 0.35294        | 418.376           | 12.23      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.93 | Put   | 401.65910 | 0.40166   | 503.46620    | 0.50347        | 401.659           | 12.38      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.00 | Put   | 445.40010 | 0.44540   | 551.43730    | 0.55144        | 445.400           | 12.57      | 4,454,001.00  | 10,000           | 39,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.10 | Put   | 511.12720 | 0.51113   | 622.76480    | 0.62276        | 511.127           | 12.85      | 0.00          | 0                | 4,955.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.20 | Put   | 580.37290 | 0.58037   | 697.10220    | 0.69710        | 580.373           | 13.12      | 0.00          | 0                | 250.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.55 | Call  | 213.37000 | 0.21337   | 183.29520    | 0.18330        | 213.370           | 14.10      | 0.00          | 0                | 300.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.00 | Call  | 144.77880 | 0.14478   | 125.83720    | 0.12584        | 144.779           | 15.39      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call  | 143.58460 | 0.14358   | 124.84230    | 0.12484        | 143.585           | 15.42      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.10 | Call  | 133.40040 | 0.13340   | 116.33810    | 0.11634        | 133.400           | 15.67      | 0.00          | 0                | 7,841.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call  | 114.86790 | 0.11487   | 100.83210    | 0.10083        | 114.868           | 16.20      | 0.00          | 0                | 1,402.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.30 | Call  | 113.99180 | 0.11399   | 100.09910    | 0.10010        | 113.992           | 16.23      | 0.00          | 0                | 1,130.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call  | 70.40240  | 0.07040   | 66.23690     | 0.06624        | 70.402            | 18.17      | 352,012.00    | 5,000            | 36,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call  | 67.88090  | 0.06788   | 65.73700     | 0.06574        | 67.881            | 18.34      | 0.00          | 0                | 7,471.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call  | 65.05980  | 0.06506   | 64.53480     | 0.06453        | 65.060            | 19.13      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call  | 64.90750  | 0.06491   | 64.42620     | 0.06443        | 64.908            | 19.23      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call  | 33.13820  | 0.03314   | 29.25500     | 0.02926        | 33.138            | 23.57      | 0.00          | 0                | 900.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          |       |       | 10.92290  | 10.92290  | 10.76140     | 10.76140       |                   | 12.29      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/12/2014 | Any day expiry          | 10.80 | Put   | 329.48150 | 0.32948   | 419.11640    | 0.41912        | 329.482           | 12.13      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 13.80 | Call  | 64.47690  | 0.06448   | 64.95920     | 0.06496        | 64.477            | 21.81      | 0.00          | 0                | 500.00        |
| \$ / R           | On 23/12/2014 | Any day expiry          |       |       | 10.93850  | 10.93850  | 10.77670     | 10.77670       |                   | 12.32      | 0.00          | 0                | 0.00          |
| \$ / R           | On 23/12/2014 | Any day expiry          | 8.30  | Put   | 5.05460   | 0.00505   | 5.56890      | 0.00557        | 5.055             | 16.34      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 23/12/2014 | Any day expiry          | 11.20 | Call  | 317.59220 | 0.31759   | 271.21150    | 0.27121        | 317.592           | 13.11      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          |       |       | 11.00850  | 11.00850  | 10.84540     | 10.84540       |                   | 12.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/01/2015 | Any day expiry          | 8.30  | Put   | 6.19200   | 0.00619   | 6.82460      | 0.00682        | 6.192             | 15.81      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          | 10.80 | Put   | 339.46920 | 0.33947   | 424.79820    | 0.42480        | 339.469           | 12.28      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 11.20 | Call  | 385.21550 | 0.38522   | 333.46590    | 0.33347        | 385.216           | 13.14      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          | 14.27 | Call  | 90.14830  | 0.09015   | 79.41840     | 0.07942        | 90.148            | 23.05      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          |       |       | 11.06300  | 11.06300  | 10.89890     | 10.89890       |                   | 12.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/02/2015 | Any day expiry          | 10.80 | Put   | 344.01780 | 0.34402   | 427.67180    | 0.42767        | 344.018           | 12.35      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          | 14.50 | Call  | 96.88810  | 0.09689   | 81.94850     | 0.08195        | 96.888            | 22.88      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/02/2015 | Any day expiry          |       |       | 11.06490  | 11.06490  | 10.90080     | 10.90080       |                   | 12.80      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/02/2015 | Any day expiry          | 8.30  | Put   | 7.52110   | 0.00752   | 8.21550      | 0.00822        | 7.521             | 15.59      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 26/02/2015 | Any day expiry          | 11.15 | Call  | 456.96130 | 0.45696   | 398.83810    | 0.39884        | 456.961           | 13.03      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future |       |       | 11.10100  | 11.10100  | 10.93670     | 10.93670       |                   | 12.95      | 0.00          | 0                | 14,950.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put   | 116.69060 | 0.11669   | 148.93430    | 0.14893        | 116.691           | 11.98      | 2,777,236.28  | 23,800           | 69,965.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put   | 167.11110 | 0.16711   | 208.34570    | 0.20835        | 167.111           | 11.95      | 0.00          | 0                | 24,155.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put   | 221.95360 | 0.22195   | 0.00000      | 0.00000        | 221.954           | 11.93      | 5,282,495.68  | 23,800           | 23,800.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put   | 397.63680 | 0.39764   | 484.09770    | 0.48410        | 397.637           | 12.57      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call  | 184.20120 | 0.18420   | 0.00000      | 0.00000        | 184.201           | 16.46      | 4,383,988.56  | 23,800           | 23,800.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call  | 144.57700 | 0.14458   | 131.13640    | 0.13114        | 144.577           | 17.47      | 0.00          | 0                | 24,155.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call  | 120.15640 | 0.12016   | 116.76900    | 0.11677        | 120.156           | 21.87      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 27/03/2015 | Any day expiry          |       |       | 11.12340  | 11.12340  | 10.95900     | 10.95900       |                   | 12.98      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/03/2015 | Any day expiry          | 10.80 | Put   | 348.80310 | 0.34880   | 427.66840    | 0.42767        | 348.803           | 12.44      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/03/2015 | Any day expiry          | 14.85 | Call  | 98.37990  | 0.09838   | 84.21730     | 0.08422        | 98.380            | 22.81      | 0.00          | 0                | 300.00        |

| Contract Details | Strike        | Call / Put              | MTM   | Yield    | MarkPrice    | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 28/04/2015 | Any day expiry          |       | 11.18830 | 11.18830     |           | 11.02360     | 11.02360       |                   | 13.22      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/04/2015 | Any day expiry          | 10.80 | Put      | 350.75590    | 0.35076   | 426.01180    | 0.42601        | 350.756           | 12.47      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 15.15 | Call     | 100.55430    | 0.10055   | 87.22830     | 0.08723        | 100.554           | 22.54      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          |       | 11.24710 | 11.24710     |           | 11.08220     | 11.08220       |                   | 13.33      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.80 | Put      | 352.50590    | 0.35251   | 423.09350    | 0.42309        | 352.506           | 12.50      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 15.48 | Call     | 102.52740    | 0.10253   | 91.27150     | 0.09127        | 102.527           | 22.53      | 0.00          | 0                | 300.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future |       | 11.28950 | 11.28950     |           | 11.12520     | 11.12520       |                   | 13.47      | 0.00          | 0                | 3,100.00      |
| \$ / R           | On 26/06/2015 | Any day expiry          |       | 11.31540 | 11.31540     |           | 11.15130     | 11.15130       |                   | 13.51      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/06/2015 | Any day expiry          | 10.80 | Put      | 354.65820    | 0.35466   | 425.59730    | 0.42560        | 354.658           | 12.61      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 15.88 | Call     | 96.58100     | 0.09658   | 84.48790     | 0.08449        | 96.581            | 22.25      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          |       | 11.39290 | 11.39290     |           | 11.22960     | 11.22960       |                   | 13.77      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2015 | Any day expiry          | 10.80 | Put      | 357.09490    | 0.35709   | 426.79590    | 0.42680        | 357.095           | 12.74      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15 | Call     | 99.62020     | 0.09962   | 87.74300     | 0.08774        | 99.620            | 21.95      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          |       | 11.46110 | 11.46110     |           | 11.29840     | 11.29840       |                   | 13.90      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80 | Put      | 359.58880    | 0.35959   | 425.91050    | 0.42591        | 359.589           | 12.86      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50 | Call     | 99.48230     | 0.09948   | 89.40070     | 0.08940        | 99.482            | 21.89      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          |       | 11.53630 | 11.53630     |           | 11.37430     | 11.37430       |                   | 14.01      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80 | Put      | 360.90990    | 0.36091   | 425.14730    | 0.42515        | 360.910           | 12.96      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80 | Call     | 100.41910    | 0.10042   | 90.55040     | 0.09055        | 100.419           | 21.66      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          |       | 11.60680 | 11.60680     |           | 11.44540     | 11.44540       |                   | 14.20      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80 | Put      | 361.31750    | 0.36132   | 427.86750    | 0.42787        | 361.318           | 13.02      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98 | Call     | 111.49720    | 0.11150   | 99.27770     | 0.09928        | 111.497           | 21.69      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          |       | 11.67260 | 11.67260     |           | 11.51180     | 11.51180       |                   | 14.28      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80 | Put      | 361.25000    | 0.36125   | 427.95920    | 0.42796        | 361.250           | 13.07      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45 | Call     | 100.16920    | 0.10017   | 90.66360     | 0.09066        | 100.169           | 21.44      | 0.00          | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          |       | 11.73370 | 11.73370     |           | 11.57350     | 11.57350       |                   | 14.42      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80 | Put      | 360.20860    | 0.36021   | 426.60810    | 0.42661        | 360.209           | 13.10      | 0.00          | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87 | Call     | 97.50450     | 0.09750   | 88.38980     | 0.08839        | 97.505            | 21.51      | 0.00          | 0                | 300.00        |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future |       | 10.59460 | 10.59460     |           | 10.43640     | 10.43640       |                   | 11.16      | 1,610,379.20  | 152              | 1,250.00      |
| \$ / R MAXI      | On 13/06/2014 | Foreign Exchange Future | 10.93 | Put      | 34,977.97900 | 0.34978   | 49,810.73610 | 0.49811        | 34,977.979        | 12.94      | 0.00          | 0                | 250.00        |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future |       | 10.75600 | 10.75600     |           | 10.59630     | 10.59630       |                   | 11.61      | 0.00          | 0                | 183.00        |
| \$ / R MAXI      | On 12/12/2014 | Foreign Exchange Future |       | 10.91710 | 10.91710     |           | 10.75570     | 10.75570       |                   | 12.30      | 0.00          | 0                | 31.00         |
| \$ / R MAXI      | On 12/12/2014 | Foreign Exchange Future | 10.72 | Call     | 48,592.01150 | 0.48592   | 40,715.41650 | 0.40715        | 48,592.012        | 12.00      | 0.00          | 0                | 200.00        |
| £ / R            | On 13/06/2014 | Foreign Exchange Future |       | 17.76760 | 17.76760     |           | 17.44700     | 17.44700       |                   | 10.97      | 36,601,256.00 | 2,060            | 32,875.00     |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 15.00 | Put      | 0.02240      | 0.00002   | 0.02660      | 0.00003        | 0.022             | 23.58      | 0.00          | 0                | 1,123.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.50 | Put      | 0.82710      | 0.00083   | 2.49610      | 0.00250        | 0.827             | 14.77      | 0.00          | 0                | 1,123.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.65 | Put      | 1.63100      | 0.00163   | 5.07640      | 0.00508        | 1.631             | 14.26      | 0.00          | 0                | 18,000.00     |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.79 | Put      | 3.05230      | 0.00305   | 10.05810     | 0.01006        | 3.052             | 13.79      | 0.00          | 0                | 6,000.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 16.88 | Put      | 4.57430      | 0.00457   | 15.33380     | 0.01533        | 4.574             | 13.50      | 0.00          | 0                | 50.00         |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 17.20 | Put      | 18.80800     | 0.01881   | 60.00230     | 0.06000        | 18.808            | 12.57      | 0.00          | 0                | 7,500.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 17.55 | Call     | 291.24020    | 0.29124   | 104.84260    | 0.10484        | 291.240           | 11.55      | 0.00          | 0                | 1,000.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 17.90 | Put      | 235.51190    | 0.23551   | 485.62780    | 0.48563        | 235.512           | 11.53      | 0.00          | 0                | 4,000.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 18.31 | Call     | 27.31220     | 0.02731   | 8.14230      | 0.00814        | 27.312            | 13.08      | 0.00          | 0                | 3,000.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 18.45 | Put      | 699.52050    | 0.69952   | 1,008.14380  | 1.00814        | 699.521           | 13.60      | 0.00          | 0                | 400.00        |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 19.55 | Call     | 0.71650      | 0.00072   | 0.24770      | 0.00025        | 0.717             | 18.12      | 0.00          | 0                | 5,667.00      |
| £ / R            | On 13/06/2014 | Foreign Exchange Future | 19.80 | Call     | 0.38240      | 0.00038   | 0.14650      | 0.00015        | 0.382             | 19.08      | 0.00          | 0                | 12,000.00     |

| Contract Details | Strike        | Call / Put              | MTM   | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| £ / R            | On 15/09/2014 | Foreign Exchange Future |       | 18.02500  | 18.02500  |           | 17.70120     | 17.70120       |                   | 11.15      | 0.00          | 0                | 13,662.00     |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.50 | Put       | 40.69590  | 0.04070   | 63.59270     | 0.06359        | 40.696            | 11.66      | 0.00          | 0                | 11,200.00     |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 17.35 | Put       | 155.75760 | 0.15576   | 270.08480    | 0.27008        | 155.758           | 10.62      | 0.00          | 0                | 3,200.00      |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 18.56 | Call      | 260.95890 | 0.26096   | 192.07370    | 0.19207        | 260.959           | 12.14      | 0.00          | 0                | 11,200.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future |       | 18.28000  | 18.28000  |           | 17.95280     | 17.95280       |                   | 11.90      | 0.00          | 0                | 7,006.00      |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put       | 775.12450 | 0.77512   | 995.46700    | 0.99547        | 775.124           | 12.27      | 0.00          | 0                | 500.00        |
| £ / R            | On 23/01/2015 | Any day expiry          |       | 18.40790  | 18.40790  |           | 18.07830     | 18.07830       |                   | 12.28      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.22 | Put       | 624.12000 | 0.62412   | 808.74080    | 0.80874        | 624.120           | 12.11      | 0.00          | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.50 | Put       | 784.35960 | 0.78436   | 993.18310    | 0.99318        | 784.360           | 12.41      | 0.00          | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.63 | Put       | 866.56540 | 0.86657   | 1,083.88290  | 1.08388        | 866.565           | 12.58      | 0.00          | 0                | 4,697.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04 | Call      | 177.08940 | 0.17709   | 144.93010    | 0.14493        | 177.089           | 15.42      | 0.00          | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.70 | Call      | 124.26800 | 0.12427   | 102.29430    | 0.10229        | 124.268           | 16.00      | 0.00          | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.72 | Call      | 122.96900 | 0.12297   | 101.51480    | 0.10151        | 122.969           | 16.02      | 0.00          | 0                | 4,697.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future |       | 18.56580  | 18.56580  |           | 18.23420     | 18.23420       |                   | 12.60      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 13/06/2014 | Foreign Exchange Future |       | 0.10412   | 0.10412   |           | 0.10278      | 0.10278        |                   | 12.22      | 2,602.90      | 25               | 15,604.00     |
| ¥ / R            | On 15/09/2014 | Foreign Exchange Future |       | 0.10577   | 0.10577   |           | 0.10442      | 0.10442        |                   | 12.84      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future |       | 0.10933   | 0.10933   |           | 0.10795      | 0.10795        |                   | 13.86      | 0.00          | 0                | 50.00         |
| € / R            | On 13/06/2014 | Foreign Exchange Future |       | 14.44740  | 14.44740  |           | 14.20800     | 14.20800       |                   | 11.30      | 0.00          | 0                | 84,939.00     |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.80 | Put       | 6.19350   | 0.00619   | 19.11850     | 0.01912        | 6.194             | 13.46      | 0.00          | 0                | 27,500.00     |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 13.85 | Put       | 8.13670   | 0.00814   | 24.73140     | 0.02473        | 8.137             | 13.30      | 0.00          | 0                | 14,800.00     |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.15 | Put       | 36.95520  | 0.03696   | 97.64090     | 0.09764        | 36.955            | 12.30      | 0.00          | 0                | 8,800.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.40 | Put       | 106.88850 | 0.10689   | 250.52330    | 0.25052        | 106.889           | 11.47      | 0.00          | 0                | 8,800.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.45 | Call      | 126.25700 | 0.12626   | 47.61530     | 0.04762        | 126.257           | 11.30      | 0.00          | 0                | 1,000.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 14.85 | Put       | 426.83020 | 0.42683   | 650.35450    | 0.65035        | 426.830           | 12.62      | 0.00          | 0                | 5,000.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 15.07 | Call      | 8.65040   | 0.00865   | 3.62100      | 0.00362        | 8.650             | 13.34      | 0.00          | 0                | 3,000.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.35 | Call      | 0.14930   | 0.00015   | 0.07130      | 0.00007        | 0.149             | 20.22      | 0.00          | 0                | 4,200.00      |
| € / R            | On 13/06/2014 | Foreign Exchange Future | 16.40 | Call      | 0.12880   | 0.00013   | 0.06240      | 0.00006        | 0.129             | 20.44      | 0.00          | 0                | 12,500.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future |       | 14.66820  | 14.66820  |           | 14.42610     | 14.42610       |                   | 11.34      | 0.00          | 0                | 14,254.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 13.54 | Put       | 37.41540  | 0.03742   | 62.93460     | 0.06293        | 37.415            | 11.16      | 0.00          | 0                | 21,000.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.00 | Put       | 105.58640 | 0.10559   | 173.66480    | 0.17366        | 105.586           | 10.94      | 0.00          | 0                | 6,000.00      |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.30 | Put       | 195.96690 | 0.19597   | 298.65730    | 0.29866        | 195.967           | 11.13      | 0.00          | 0                | 650.00        |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.33 | Put       | 207.14180 | 0.20714   | 313.42550    | 0.31343        | 207.142           | 11.14      | 0.00          | 0                | 800.00        |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 15.71 | Call      | 103.97670 | 0.10398   | 0.00000      | 0.00000        | 103.977           | 13.45      | 4,367,021.40  | 42,000           | 21,000.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 16.34 | Call      | 49.32490  | 0.04932   | 37.17750     | 0.03718        | 49.325            | 14.60      | 0.00          | 0                | 800.00        |
| € / R            | On 12/12/2014 | Foreign Exchange Future |       | 14.89080  | 14.89080  |           | 14.64600     | 14.64600       |                   | 11.99      | 2,233,620.00  | 150              | 9,098.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.50 | Put       | 71.23600  | 0.07124   | 104.75240    | 0.10475        | 71.236            | 11.46      | 0.00          | 0                | 1,737.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.74 | Put       | 106.13610 | 0.10614   | 151.76100    | 0.15176        | 106.136           | 11.38      | 0.00          | 0                | 650.00        |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 16.30 | Call      | 175.54460 | 0.17554   | 147.96670    | 0.14797        | 175.545           | 14.31      | 0.00          | 0                | 1,737.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future |       | 15.14630  | 15.14630  |           | 14.89720     | 14.89720       |                   | 12.51      | 0.00          | 0                | 1,000.00      |
| AIR03/R157       | On 09/03/2016 | Price Contribution      |       | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 07/08/2014 | Index Future            |       | 492.43500 | 492.43500 |           | 497.42500    | 497.42500      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 06/11/2014 | Index Future            |       | 499.87600 | 499.87600 |           | 504.94200    | 504.94200      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 05/02/2015 | Index Future            |       | 507.76400 | 507.76400 |           | 512.91900    | 512.91900      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AL37             | On 07/08/2014 | Index Future            |        |            | 423.73800 |       | 423.73800 |           | 425.61100    | 425.61100      |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 06/11/2014 | Index Future            |        |            | 430.14100 |       | 430.14100 |           | 432.04300    | 432.04300      |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 07/08/2014 | Index Future            |        |            | 498.01600 |       | 498.01600 |           | 501.79200    | 501.79200      |                   |            | 0.00          | 0                | 1.00          |
| AL7T             | On 06/11/2014 | Index Future            |        |            | 505.54200 |       | 505.54200 |           | 509.37500    | 509.37500      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 07/08/2014 | Index Future            |        |            | 451.83000 |       | 451.83000 |           | 454.97200    | 454.97200      |                   |            | 0.00          | 0                | 647.00        |
| ALBI             | On 06/11/2014 | Index Future            |        |            | 458.65800 |       | 458.65800 |           | 461.84700    | 461.84700      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 05/02/2015 | Index Future            |        |            | 465.89500 |       | 465.89500 |           | 469.14400    | 469.14400      |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future |        |            | 9.84440   |       | 9.84440   |           | 9.68470      | 9.68470        |                   | 10.20      | 10,582,730.00 | 1,075            | 5,016.00      |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.20   | Put        | 0.78760   |       | 0.00079   |           | 3.03800      | 0.00304        | 0.788             | 14.54      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 9.70   | Call       | 176.86760 |       | 0.17687   |           | 72.49370     | 0.07249        | 176.868           | 11.27      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 13/06/2014 | Foreign Exchange Future | 10.70  | Call       | 0.68020   |       | 0.00068   |           | 0.42910      | 0.00043        | 0.680             | 17.01      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future |        |            | 9.92920   |       | 9.92920   |           | 9.76930      | 9.76930        |                   | 10.69      | 0.00          | 0                | 11,270.00     |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future |        |            | 10.01720  |       | 10.01720  |           | 9.85670      | 9.85670        |                   | 11.21      | 0.00          | 0                | 450.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.45   | Put        | 113.43540 |       | 0.11344   |           | 158.50460    | 0.15850        | 113.435           | 11.26      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.05  | Call       | 315.11250 |       | 0.31511   |           | 254.30900    | 0.25431        | 315.113           | 11.30      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.75  | Call       | 123.08290 |       | 0.12308   |           | 99.31680     | 0.09932        | 123.083           | 12.63      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future |        |            | 10.12020  |       | 10.12020  |           | 9.95830      | 9.95830        |                   | 11.52      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 13/06/2014 | Foreign Exchange Future |        |            | 9.75570   |       | 9.75570   |           | 9.62670      | 9.62670        |                   | 9.66       | 0.00          | 0                | 0.00          |
| CAD/ R           | On 15/09/2014 | Foreign Exchange Future |        |            | 9.88180   |       | 9.88180   |           | 9.75210      | 9.75210        |                   | 10.41      | 0.00          | 0                | 100.00        |
| CF CANDO CAFC    | On 12/12/2014 | Can-Do Future           |        |            | 10.74290  |       | 10.74290  |           | -16.59440    | -16.59440      |                   |            | 0.00          | 0                | 1,942.00      |
| CF CANDO CAFE    | On 12/12/2014 | Can-Do Future           |        |            | 594.71540 |       | 594.71540 |           | 646.44390    | 646.44390      |                   |            | 0.00          | 0                | 26,600.00     |
| CF CANDO CAFH    | On 12/12/2014 | Can-Do Future           |        |            | 667.38670 |       | 667.38670 |           | 722.33570    | 722.33570      |                   |            | 0.00          | 0                | 3,116.00      |
| CF CANDO CAFJ    | On 12/12/2014 | Can-Do Future           |        |            | 232.55940 |       | 232.55940 |           | -161.73890   | -161.73890     |                   |            | 0.00          | 0                | 4,362.00      |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           |        |            | 545.66230 |       | 545.66230 |           | 594.31260    | 594.31260      |                   |            | 0.00          | 0                | 1,871.00      |
| CF CANDO CAFM    | On 15/09/2014 | Can-Do Future           |        |            | 64.04120  |       | 64.04120  |           | 75.41130     | 75.41130       |                   |            | 0.00          | 0                | 5,000.00      |
| CF CANDO CAFS    | On 25/06/2014 | Can-Do Future           |        |            | 61.88160  |       | 61.88160  |           | 78.87000     | 78.87000       |                   |            | 0.00          | 0                | 5,000.00      |
| CHF / R          | On 13/06/2014 | Foreign Exchange Future |        |            | 11.85110  |       | 11.85110  |           | 11.64560     | 11.64560       |                   | 11.33      | 0.00          | 0                | 1,181.00      |
| CHF / R          | On 15/09/2014 | Foreign Exchange Future |        |            | 12.04420  |       | 12.04420  |           | 11.83610     | 11.83610       |                   | 11.43      | 0.00          | 0                | 0.00          |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future |        |            | 12.46220  |       | 12.46220  |           | 12.24700     | 12.24700       |                   | 12.77      | 0.00          | 0                | 100.00        |
| CNH / R          | On 13/06/2014 | Foreign Exchange Future |        |            | 1.69490   |       | 1.69490   |           | 1.66910      | 1.66910        |                   | 10.41      | 0.00          | 0                | 0.00          |
| CNH / R          | On 15/09/2014 | Foreign Exchange Future |        |            | 1.71230   |       | 1.71230   |           | 1.68620      | 1.68620        |                   | 11.00      | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future             |        |            | 123.07295 |       | 123.07295 |           | 123.75836    | 123.75836      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 06/11/2014 | Bond Future             |        |            | 123.46659 |       | 123.46659 |           | 124.16241    | 124.16241      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put             | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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 07/08/2014 | Bond Future            | 9.81706   |         | 83.22812  |           | 9.70032      | 84.07835       |                   |            | 0.00          | 0                | 6,220.00      |
| ES33             | On 06/11/2014 | Bond Future            | 9.92012   |         | 80.70107  |           | 9.79957      | 81.56415       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 05/02/2015 | Bond Future            | 10.02167  |         | 81.97560  |           | 9.89689      | 82.85399       |                   |            | 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 07/08/2014 | GOVI                   | 450.95800 |         | 450.95800 |           | 453.95600    | 453.95600      |                   |            | 4,509,580.00  | 1                | 509.00        |
| GOVI             | On 06/11/2014 | GOVI                   | 457.77300 |         | 457.77300 |           | 460.81600    | 460.81600      |                   |            | 0.00          | 0                | 28.00         |
| GOVI             | On 05/02/2015 | GOVI                   | 464.99600 |         | 464.99600 |           | 468.09600    | 468.09600      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future            | 117.10987 |         | 117.10987 |           | 116.95970    | 116.95970      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 06/11/2014 | Bond Future            | 118.89422 |         | 118.89422 |           | 118.74169    | 118.74169      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 31/01/2025 | Price Contribution     | 100.00000 |         | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2038            | On 07/08/2014 | Bond Future            | 121.02445 |         | 121.02445 |           | 121.43617    | 121.43617      |                   |            | 0.00          | 0                | 725.00        |
| I2038            | On 06/11/2014 | Bond Future            | 122.86853 |         | 122.86853 |           | 123.28622    | 123.28622      |                   |            | 0.00          | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution     | 100.00000 |         | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future            | 120.76390 |         | 120.76390 |           | 120.72437    | 120.72437      |                   |            | 0.00          | 0                | 5,218.00      |
| I2046            | On 06/11/2014 | Bond Future            | 121.25816 |         | 121.25816 |           | 121.21821    | 121.21821      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future            | 126.36506 |         | 126.36506 |           | 126.32292    | 126.32292      |                   |            | 0.00          | 0                | 2,720.00      |
| I2050            | On 06/11/2014 | Bond Future            | 128.29003 |         | 128.29003 |           | 128.24738    | 128.24738      |                   |            | 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 07/08/2014 | Index Future           | 215.04100 |         | 215.04100 |           | 215.39000    | 215.39000      |                   |            | 0.00          | 0                | 1,268.00      |
| IGOV             | On 06/11/2014 | Index Future           | 218.31700 |         | 218.31700 |           | 218.67100    | 218.67100      |                   |            | 0.00          | 0                | 87.00         |
| IGOV             | On 05/02/2015 | Index Future           | 221.78800 |         | 221.78800 |           | 222.15200    | 222.15200      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 07/08/2014 | Index Future           | 583.56600 |         | 583.56600 |           | 584.46700    | 584.46700      |                   |            | 0.00          | 0                | 210.00        |
| ILBI             | On 06/11/2014 | Index Future           | 592.42800 |         | 592.42800 |           | 593.34400    | 593.34400      |                   |            | 0.00          | 0                | 0.00          |
| IR CANDO ICAA    | On 07/08/2014 | Can-Do Interest Rate   | 142.04592 |         | 142.04592 |           | 141.87937    | 141.87937      |                   |            | 0.00          | 0                | 635.00        |
| 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 18/06/2014 | Jibar Tradeable Future | 5.81000   |         | 94.19000  |           | 5.78000      | 94.22000       |                   |            | 0.00          | 0                | 2,000.00      |
| JIBAR FUTURE     | On 16/07/2014 | Jibar Tradeable Future | 5.86000   |         | 94.14000  |           | 5.83000      | 94.17000       |                   |            | 0.00          | 0                | 545.00        |
| JIBAR FUTURE     | On 20/08/2014 | Jibar Tradeable Future | 6.06000   |         | 93.94000  |           | 6.03000      | 93.97000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/09/2014 | Jibar Tradeable Future | 6.13000   |         | 93.87000  |           | 6.10000      | 93.90000       |                   |            | 0.00          | 0                | 1,000.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| JIBAR FUTURE     | On 15/10/2014 | Jibar Tradeable Future  |        |            | 6.26000     |       | 93.74000  |           | 6.23000      | 93.77000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 19/11/2014 | Jibar Tradeable Future  |        |            | 6.33000     |       | 93.67000  |           | 6.28000      | 93.72000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future  |        |            | 6.44000     |       | 93.56000  |           | 6.42000      | 93.58000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 18/03/2015 | Jibar Tradeable Future  |        |            | 6.71000     |       | 93.29000  |           | 6.66000      | 93.34000       |                   |            | 0.00           | 0                | 2,850.00      |
| JIBAR FUTURE     | On 17/06/2015 | Jibar Tradeable Future  |        |            | 6.93000     |       | 93.07000  |           | 6.88000      | 93.12000       |                   |            | 0.00           | 0                | 5,000.00      |
| JIBAR FUTURE     | On 16/09/2015 | Jibar Tradeable Future  |        |            | 7.10000     |       | 92.90000  |           | 7.04000      | 92.96000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 15/12/2015 | Jibar Tradeable Future  |        |            | 7.25000     |       | 92.75000  |           | 7.20000      | 92.80000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 16/03/2016 | Jibar Tradeable Future  |        |            | 7.41000     |       | 92.59000  |           | 7.35000      | 92.65000       |                   |            | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 13/06/2014 | Foreign Exchange Future |        |            | 8.99180     |       | 8.99180   |           | 8.84000      | 8.84000        |                   | 8.91       | 0.00           | 0                | 0.00          |
| NZ\$ / R         | On 15/09/2014 | Foreign Exchange Future |        |            | 9.07510     |       | 9.07510   |           | 8.91950      | 8.91950        |                   | 8.17       | 0.00           | 0                | 0.00          |
| QUANTO € / \$    | On 13/06/2014 | Foreign Exchange Future |        |            | 1.36370     |       | 1.36370   |           | 1.36140      | 1.36140        |                   |            | 0.00           | 0                | 300.00        |
| QUANTO € / \$    | On 15/09/2014 | Foreign Exchange Future |        |            | 1.36370     |       | 1.36370   |           | 1.36140      | 1.36140        |                   |            | 0.00           | 0                | 125.00        |
| R / ¥EN          | On 13/06/2014 | Foreign Exchange Future |        |            | 9.61990     |       | 9.61990   | 0.10395   | 9.74650      | 9.74650        |                   | 12.34      | 0.00           | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future             |        |            | 6.81278     |       | 112.41248 |           | 6.70164      | 112.53386      |                   | 1.02       | 0.00           | 0                | 6,048.00      |
| R157             | On 06/11/2014 | Bond Future             |        |            | 7.03783     |       | 107.29867 |           | 6.89157      | 107.42186      |                   | 1.00       | 0.00           | 0                | 0.00          |
| R157             | On 05/02/2015 | Bond Future             |        |            | 7.35448     |       | 108.99379 |           | 7.13862      | 109.12110      |                   | 1.00       | 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 07/08/2014 | Bond Future             |        |            | 8.36564     |       | 117.71675 |           | 8.23296      | 118.84646      |                   | 10.32      | 500,531,621.00 | 4,252            | 46,177.00     |
| R186             | On 07/08/2014 | Bond Future             | 7.60   | Call       | 258.82000   |       | 0.25882   |           | 461.73000    | 0.46173        | 258.820           | 10.09      | 0.00           | 0                | 210.00        |
| R186             | On 07/08/2014 | Bond Future             | 8.00   | Call       | 903.86000   |       | 0.90386   |           | 1,357.77000  | 1.35777        | 903.860           | 10.23      | 0.00           | 0                | 105.00        |
| R186             | On 07/08/2014 | Bond Future             | 8.25   | Call       | 1,660.22000 |       | 1.66022   |           | 2,293.86000  | 2.29386        | 1,660.220         | 10.32      | 0.00           | 0                | 1,200.00      |
| R186             | On 07/08/2014 | Bond Future             | 8.43   | Put        | 1,859.44000 |       | 1.85944   |           | 1,488.33000  | 1.48833        | 1,859.440         | 10.41      | 0.00           | 0                | 105.00        |
| R186             | On 07/08/2014 | Bond Future             | 8.70   | Put        | 1,019.78000 |       | 1.01978   |           | 799.96000    | 0.79996        | 1,019.780         | 10.54      | 0.00           | 0                | 1,000.00      |
| R186             | On 07/08/2014 | Bond Future             | 8.92   | Put        | 584.58000   |       | 0.58458   |           | 453.90000    | 0.45390        | 584.580           | 10.65      | 0.00           | 0                | 840.00        |
| R186             | On 07/08/2014 | Bond Future             | 9.20   | Put        | 264.70000   |       | 0.26470   |           | 203.78000    | 0.20378        | 264.700           | 10.79      | 0.00           | 0                | 2,100.00      |
| R186             | On 06/11/2014 | Bond Future             |        |            | 8.44310     |       | 119.49612 |           | 8.30557      | 120.64280      |                   | 10.26      | 0.00           | 0                | 0.00          |
| R186             | On 06/11/2014 | Bond Future             | 9.17   | Put        | 1,173.39000 |       | 1.17339   |           | 1,032.64000  | 1.03264        | 1,173.390         | 10.70      | 0.00           | 0                | 2,010.00      |
| R186             | On 05/02/2015 | Bond Future             |        |            | 8.51537     |       | 116.08684 |           | 8.37247      | 117.25404      |                   | 10.61      | 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 07/08/2014 | Bond Future             |        |            | 284.59605   |       | 284.59605 |           | 284.50582    | 284.50582      |                   |            | 0.00           | 0                | 905.00        |
| R197             | On 06/11/2014 | Bond Future             |        |            | 288.93155   |       | 288.93155 |           | 288.83974    | 288.83974      |                   |            | 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          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R201             | On 07/08/2014 | Bond Future        |        |            | 6.17885     |       | 102.11059 |           | 6.02032      | 102.16745      |                   | 1.00       | 0.00           | 0                | 0.00          |
| R201             | On 22/12/2014 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R201/R206        | On 22/12/2014 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R202             | On 07/08/2014 | Bond Future        |        |            | 227.50383   |       | 227.50383 |           | 228.10891    | 228.10891      |                   | 10.28      | 0.00           | 0                | 44,627.00     |
| R202             | On 06/11/2014 | Bond Future        |        |            | 230.96953   |       | 230.96953 |           | 231.58405    | 231.58405      |                   |            | 0.00           | 0                | 0.00          |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R2023            | On 07/08/2014 | Bond Future        |        |            | 8.23807     |       | 100.51354 |           | 8.11519      | 101.24681      |                   | 8.55       | 110,564,894.00 | 1,100            | 12,508.00     |
| R2023            | On 06/11/2014 | Bond Future        |        |            | 8.32723     |       | 98.11216  |           | 8.19912      | 98.85644       |                   | 8.90       | 0.00           | 0                | 0.00          |
| R2023            | On 05/02/2015 | Bond Future        |        |            | 8.41300     |       | 99.66123  |           | 8.27887      | 100.41931      |                   | 8.71       | 0.00           | 0                | 0.00          |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R203             | On 07/08/2014 | Bond Future        |        |            | 7.42163     |       | 105.60340 |           | 7.29986      | 105.93991      |                   | 2.98       | 0.00           | 0                | 24,254.00     |
| R203             | On 07/08/2014 | Bond Future        | 6.84   | Call       | 76.31000    |       | 0.07631   |           | 175.10000    | 0.17510        | 76.310            | 2.92       | 0.00           | 0                | 46.00         |
| R203             | On 06/11/2014 | Bond Future        |        |            | 7.55302     |       | 103.03603 |           | 7.41911      | 103.37759      |                   | 3.10       | 0.00           | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        | 6.84   | Call       | 213.66000   |       | 0.21366   |           | 332.20000    | 0.33220        | 213.660           | 3.01       | 0.00           | 0                | 45.00         |
| R203             | On 06/11/2014 | Bond Future        | 6.98   | Call       | 293.53000   |       | 0.29353   |           | 435.87000    | 0.43587        | 293.530           | 3.03       | 0.00           | 0                | 14.00         |
| R203             | On 05/02/2015 | Bond Future        |        |            | 7.68634     |       | 104.66311 |           | 7.53686      | 105.01214      |                   | 3.06       | 0.00           | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        | 7.69   | Call       | 1,074.13000 |       | 1.07413   |           | 1,324.03000  | 1.32403        | 1,074.130         | 3.09       | 0.00           | 0                | 55.00         |
| R203             | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R203/R157        | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        |        |            | 8.91542     |       | 92.65190  |           | 8.79849      | 93.57621       |                   |            | 0.00           | 0                | 4,308.00      |
| R2030            | On 06/11/2014 | Bond Future        |        |            | 8.99520     |       | 94.05309  |           | 8.87456      | 94.99133       |                   |            | 0.00           | 0                | 0.00          |
| R2030            | On 05/02/2015 | Bond Future        |        |            | 9.07186     |       | 91.53114  |           | 8.94705      | 92.48607       |                   |            | 0.00           | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        |        |            | 9.20339     |       | 93.64089  |           | 9.09169      | 94.64630       |                   |            | 0.00           | 0                | 10,102.00     |
| R2037            | On 06/11/2014 | Bond Future        |        |            | 9.28147     |       | 95.05709  |           | 9.16643      | 96.07759       |                   |            | 0.00           | 0                | 0.00          |
| R2037            | On 05/02/2015 | Bond Future        |        |            | 9.35681     |       | 92.30054  |           | 9.23803      | 93.33907       |                   |            | 0.00           | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        |        |            | 7.63239     |       | 102.46281 |           | 7.52315      | 102.86587      |                   | 4.46       | 8,094,561.99   | 79               | 18,926.00     |
| R204             | On 07/08/2014 | Bond Future        | 7.78   | Put        | 560.57000   |       | 0.56057   |           | 499.87000    | 0.49987        | 560.570           | 4.53       | 0.00           | 0                | 530.00        |
| R204             | On 06/11/2014 | Bond Future        |        |            | 7.74046     |       | 104.01153 |           | 7.62332      | 104.42066      |                   | 4.44       | 0.00           | 0                | 0.00          |
| R204             | On 06/11/2014 | Bond Future        | 7.99   | Put        | 843.55000   |       | 0.84355   |           | 758.63000    | 0.75863        | 843.550           | 4.49       | 0.00           | 0                | 1,270.00      |
| R204             | On 05/02/2015 | Bond Future        |        |            | 7.84333     |       | 101.61861 |           | 7.71662      | 102.03629      |                   | 4.55       | 0.00           | 0                | 0.00          |
| R204             | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R204/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R2048            | On 07/08/2014 | Bond Future        |        |            | 9.29789     |       | 98.30062  |           | 9.19639      | 99.29777       |                   |            | 0.00           | 0                | 14,129.00     |
| R2048            | On 06/11/2014 | Bond Future        |        |            | 9.37554     |       | 95.35993  |           | 9.27097      | 96.37206       |                   |            | 0.00           | 0                | 0.00          |
| R2048            | On 05/02/2015 | Bond Future        |        |            | 9.45083     |       | 96.86579  |           | 9.34285      | 97.89576       |                   |            | 0.00           | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM                | Yield       | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|------------|--------------------|-------------|-----------|-------------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R2048            | On 28/02/2048 |            | Price Contribution | 100.00000   | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R207             | On 07/08/2014 |            | Bond Future        | 7.88378     | 97.78880  |             | 7.76494      | 98.29819       |                   | 5.97       | 0.00           | 0                | 30,770.00     |
| R207             | On 06/11/2014 |            | Bond Future        | 7.98344     | 99.26724  |             | 7.85764      | 99.78431       |                   | 5.95       | 0.00           | 0                | 0.00          |
| R207             | On 05/02/2015 |            | Bond Future        | 8.07971     | 97.19318  |             | 7.94565      | 97.72036       |                   | 6.03       | 0.00           | 0                | 0.00          |
| R207             | On 15/01/2020 |            | Price Contribution | 100.00000   | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R207/R157        | On 15/01/2020 |            | Price Contribution | 100.00000   | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R207/R203        | On 15/01/2020 |            | Price Contribution | 100.00000   | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R208             | On 07/08/2014 |            | Bond Future        | 8.03433     | 95.95213  |             | 7.92129      | 96.50373       |                   | 6.94       | 190,273,073.79 | 1,983            | 13,421.00     |
| R208             | On 07/08/2014 | 8.28       | Put                | 664.84000   | 0.66484   | 570.18000   | 0.57018      |                | 664.840           | 7.03       | 0.00           | 0                | 630.00        |
| R208             | On 06/11/2014 |            | Bond Future        | 8.12869     | 94.00413  |             | 8.01002      | 94.56397       |                   | 7.23       | 0.00           | 0                | 0.00          |
| R208             | On 06/11/2014 | 8.50       | Put                | 1,086.18000 | 1.08618   | 952.79000   | 0.95279      |                | 1,086.180         | 7.40       | 0.00           | 0                | 1,520.00      |
| R208             | On 05/02/2015 |            | Bond Future        | 8.21805     | 95.48862  |             | 8.09285      | 96.05920       |                   | 6.98       | 0.00           | 0                | 0.00          |
| R208             | On 31/03/2021 |            | Price Contribution | 100.00000   | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R208/R157        | On 31/03/2021 |            | Price Contribution | 100.00000   | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R208/R204        | On 31/03/2021 |            | Price Contribution | 100.00000   | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R208/R207        | On 31/03/2021 |            | Price Contribution | 100.00000   | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R209             | On 07/08/2014 |            | Bond Future        | 9.11635     | 75.40285  |             | 8.99964      | 76.27145       |                   | 15.42      | 8,445,119.20   | 112              | 25,211.00     |
| R209             | On 06/11/2014 |            | Bond Future        | 9.19067     | 73.39601  |             | 9.07061      | 74.27767       |                   | 16.05      | 0.00           | 0                | 0.00          |
| R209             | On 06/11/2014 | 8.50       | Call               | 1,197.73000 | 1.19773   | 1,581.22000 | 1.58122      |                | 1,197.730         | 15.79      | 0.00           | 0                | 5,500.00      |
| R209             | On 06/11/2014 | 8.95       | Call               | 2,330.78000 | 2.33078   | 2,875.96000 | 2.87596      |                | 2,330.780         | 16.02      | 0.00           | 0                | 2,050.00      |
| R209             | On 06/11/2014 | 9.00       | Call               | 2,485.91000 | 2.48591   | 3,047.99000 | 3.04799      |                | 2,485.910         | 16.05      | 0.00           | 0                | 1,640.00      |
| R209             | On 06/11/2014 | 9.05       | Call               | 2,647.92000 | 2.64792   | 3,226.56000 | 3.22656      |                | 2,647.920         | 16.08      | 0.00           | 0                | 2,050.00      |
| R209             | On 06/11/2014 | 9.50       | Put                | 2,147.82000 | 2.14782   | 1,973.16000 | 1.97316      |                | 2,147.820         | 16.37      | 0.00           | 0                | 5,500.00      |
| R209             | On 06/11/2014 | 9.58       | Put                | 1,938.77000 | 1.93877   | 1,782.04000 | 1.78204      |                | 1,938.770         | 16.42      | 0.00           | 0                | 907.00        |
| R209             | On 06/11/2014 | 9.95       | Put                | 1,177.08000 | 1.17708   | 1,087.52000 | 1.08752      |                | 1,177.080         | 16.67      | 0.00           | 0                | 2,050.00      |
| R209             | On 06/11/2014 | 10.00      | Put                | 1,096.87000 | 1.09687   | 1,014.53000 | 1.01453      |                | 1,096.870         | 16.70      | 0.00           | 0                | 1,640.00      |
| R209             | On 06/11/2014 | 10.05      | Put                | 1,016.95000 | 1.01695   | 941.57000   | 0.94157      |                | 1,016.950         | 16.70      | 0.00           | 0                | 2,050.00      |
| R209             | On 05/02/2015 |            | Bond Future        | 9.26105     | 74.55521  |             | 9.13734      | 75.45229       |                   | 15.98      | 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 07/08/2014 |            | Bond Future        | 170.86540   | 170.86540 |             | 171.81108    | 171.81108      |                   |            | 0.00           | 0                | 618.00        |
| R210             | On 06/11/2014 |            | Bond Future        | 171.42903   | 171.42903 |             | 172.38893    | 172.38893      |                   |            | 0.00           | 0                | 0.00          |

| Contract Details               | Strike | Call / Put    | MTM                     | Yield | MarkPrice    | Spot Rate    | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value           | Contracts Traded | Open Interest       |
|--------------------------------|--------|---------------|-------------------------|-------|--------------|--------------|--------------|----------------|-------------------|------------|-------------------------|------------------|---------------------|
| R210                           |        | On 31/03/2028 | Price Contribution      |       | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| R211                           |        | On 07/08/2014 | Bond Future             |       | 129.65026    | 129.65026    | 129.47707    | 129.47707      |                   |            | 0.00                    | 0                | 390.00              |
| R211                           |        | On 06/11/2014 | Bond Future             |       | 131.62574    | 131.62574    | 131.44983    | 131.44983      |                   |            | 0.00                    | 0                | 0.00                |
| R211                           |        | On 31/01/2017 | Price Contribution      |       | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| R212                           |        | On 07/08/2014 | Bond Future             |       | 134.59881    | 134.59881    | 134.93143    | 134.93143      |                   |            | 0.00                    | 0                | 21,797.00           |
| R212                           |        | On 06/11/2014 | Bond Future             |       | 136.64974    | 136.64974    | 136.98731    | 136.98731      |                   |            | 0.00                    | 0                | 0.00                |
| R212                           |        | On 31/01/2022 | Price Contribution      |       | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| R213                           |        | On 07/08/2014 | Bond Future             |       | 8.92918      | 86.61500     | 8.80722      | 87.53932       |                   | 13.53      | 0.00                    | 0                | 26,107.00           |
| R213                           |        | On 06/11/2014 | Bond Future             |       | 9.00808      | 84.38296     | 8.88238      | 85.32121       |                   | 14.15      | 0.00                    | 0                | 0.00                |
| R213                           |        | On 05/02/2015 | Bond Future             |       | 9.08417      | 85.71537     | 8.95431      | 86.67008       |                   | 14.10      | 0.00                    | 0                | 0.00                |
| R213                           |        | On 28/02/2031 | Price Contribution      |       | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| R213/R186                      |        | On 28/02/2031 | Price Contribution      |       | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| R214                           |        | On 07/08/2014 | Bond Future             |       | 9.23099      | 76.01694     | 9.12447      | 76.83599       |                   | 16.22      | 0.00                    | 0                | 5,228.00            |
| R214                           |        | On 06/11/2014 | Bond Future             |       | 9.30618      | 73.87760     | 9.19657      | 74.70905       |                   | 17.02      | 0.00                    | 0                | 0.00                |
| R214                           |        | On 05/02/2015 | Bond Future             |       | 9.37886      | 75.04420     | 9.26584      | 75.89020       |                   | 16.98      | 0.00                    | 0                | 0.00                |
| R214                           |        | On 28/02/2041 | Price Contribution      |       | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| R214/R209                      |        | On 28/02/2041 | Price Contribution      |       | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| RAIN                           |        | On 13/06/2014 | Foreign Exchange Future |       | 20,790.60000 | 20,790.60000 | 20,463.40000 | 20,463.40000   |                   |            | 0.00                    | 0                | 0.00                |
| TRY / R                        |        | On 13/06/2014 | Foreign Exchange Future |       | 5.04830      | 5.04830      | 4.98500      | 4.98500        |                   | 5.11       | 0.00                    | 0                | 0.00                |
| TRY / R                        |        | On 15/09/2014 | Foreign Exchange Future |       | 5.01750      | 5.01750      | 4.95500      | 4.95500        |                   | 8.57       | 0.00                    | 0                | 0.00                |
| <b>Total for Derivatives :</b> |        |               |                         |       |              |              |              |                |                   |            | <b>1,945,402,242.60</b> | <b>242,901</b>   | <b>3 732 141.00</b> |
| <b><u>i-Bonds</u></b>          |        |               |                         |       |              |              |              |                |                   |            |                         |                  |                     |
| AA02                           |        | On 28/03/2016 | Spot Bond               |       | 0.00000      | 101.15885    | 0.00000      | 101.14183      |                   |            | 0.00                    | 0                | 0.00                |
| AA03                           |        | On 11/05/2015 | Spot Bond               |       | 7.20000      | 102.91124    | 7.10500      | 102.97780      |                   |            | 0.00                    | 0                | 0.00                |
| AA04                           |        | On 22/03/2017 | Spot Bond               |       | 0.00000      | 101.40519    | 0.00000      | 101.38597      |                   |            | 0.00                    | 0                | 0.00                |
| AA05                           |        | On 22/03/2019 | Spot Bond               |       | 8.73000      | 103.92106    | 8.62500      | 104.30823      |                   |            | 0.00                    | 0                | 5,174,200,000.00    |
| AA06                           |        | On 15/04/2021 | Spot Bond               |       | 0.00000      | 100.98771    | 0.00000      | 100.96803      |                   |            | 0.00                    | 0                | 0.00                |
| AA07                           |        | On 15/04/2021 | Spot Bond               |       | 9.42500      | 101.59795    | 9.31500      | 102.12265      |                   |            | 0.00                    | 0                | 300,166,000.00      |
| AB010                          |        | On 21/11/2022 | Spot Bond               |       | 0.00000      | 100.20841    | 0.00000      | 100.18727      |                   |            | 0.00                    | 0                | 0.00                |
| AB011                          |        | On 21/11/2023 | Spot Bond               |       | 0.00000      | 100.30106    | 0.00000      | 100.27983      |                   |            | 0.00                    | 0                | 900,000,000.00      |

| Contract Details | Strike | Call / Put    | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| AB013            |        | On 21/11/2018 | Spot Bond | 9.59500 | 95.67849  |           | 9.49000      | 96.01841       |                   |            | 0.00          | 0                | 536,300,000.00 |
| AB06             |        | On 27/03/2015 | Spot Bond | 7.50000 | 101.96585 |           | 7.40500      | 102.01978      |                   |            | 0.00          | 0                | 250,000,000.00 |
| AB08             |        | On 03/05/2017 | Spot Bond | 0.00000 | 100.64588 |           | 0.00000      | 100.62450      |                   |            | 0.00          | 0                | 0.00           |
| AB09             |        | On 03/05/2017 | Spot Bond | 8.91500 | 104.31324 |           | 8.80000      | 104.58515      |                   |            | 0.00          | 0                | 500,000,000.00 |
| ABCP12           |        | On 20/09/2014 | Spot Bond | 1.40000 | 136.03088 |           | 1.44000      | 135.95043      |                   |            | 0.00          | 0                | 0.00           |
| ABCP13           |        | On 07/12/2023 | Spot Bond | 2.22000 | 267.44755 |           | 2.21500      | 267.19301      |                   |            | 0.00          | 0                | 0.00           |
| ABFN04           |        | On 25/02/2015 | Spot Bond | 0.00000 | 100.18597 |           | 0.00000      | 100.16557      |                   |            | 0.00          | 0                | 0.00           |
| ABFN06           |        | On 17/03/2016 | Spot Bond | 0.00000 | 101.93825 |           | 0.00000      | 101.92037      |                   |            | 0.00          | 0                | 0.00           |
| ABFN07           |        | On 17/03/2018 | Spot Bond | 0.00000 | 101.55789 |           | 0.00000      | 101.53866      |                   |            | 0.00          | 0                | 0.00           |
| ABFN08           |        | On 17/03/2020 | Spot Bond | 0.00000 | 101.62269 |           | 0.00000      | 101.60263      |                   |            | 0.00          | 0                | 0.00           |
| ABFN09           |        | On 17/03/2026 | Spot Bond | 0.00000 | 101.66576 |           | 0.00000      | 101.64514      |                   |            | 0.00          | 0                | 0.00           |
| ABFN10           |        | On 28/10/2019 | Spot Bond | 0.00000 | 101.10159 |           | 0.00000      | 101.08462      |                   |            | 0.00          | 0                | 0.00           |
| ABFN11           |        | On 09/04/2017 | Spot Bond | 0.00000 | 101.20343 |           | 0.00000      | 101.18574      |                   |            | 0.00          | 0                | 0.00           |
| ABFN12           |        | On 09/04/2019 | Spot Bond | 0.00000 | 101.03898 |           | 0.00000      | 101.02046      |                   |            | 0.00          | 0                | 0.00           |
| ABL10A           |        | On 15/03/2015 | Spot Bond | 7.96000 | 105.13015 |           | 7.86500      | 105.18049      |                   |            | 0.00          | 0                | 560,000,000.00 |
| ABL10B           |        | On 15/03/2015 | Spot Bond | 0.00000 | 102.40405 |           | 0.00000      | 102.38178      |                   |            | 0.00          | 0                | 0.00           |
| ABL11A           |        | On 29/09/2014 | Spot Bond | 7.80500 | 102.19326 |           | 7.70000      | 102.20578      |                   |            | 0.00          | 0                | 500,000,000.00 |
| ABL11B           |        | On 29/09/2014 | Spot Bond | 0.00000 | 101.73738 |           | 0.00000      | 101.71718      |                   |            | 0.00          | 0                | 0.00           |
| ABL12B           |        | On 08/03/2015 | Spot Bond | 0.00000 | 100.18680 |           | 0.00000      | 100.16665      |                   |            | 0.00          | 0                | 0.00           |
| ABL13            |        | On 11/10/2016 | Spot Bond | 0.00000 | 101.21848 |           | 0.00000      | 101.19597      |                   |            | 0.00          | 0                | 0.00           |
| ABL14            |        | On 09/10/2015 | Spot Bond | 0.00000 | 101.05736 |           | 0.00000      | 101.03595      |                   |            | 0.00          | 0                | 0.00           |
| ABL15            |        | On 09/10/2017 | Spot Bond | 0.00000 | 101.28101 |           | 0.00000      | 101.25811      |                   |            | 0.00          | 0                | 0.00           |
| ABL16            |        | On 25/03/2016 | Spot Bond | 0.00000 | 101.50222 |           | 0.00000      | 101.48125      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|----------------|
| ABL17            | On 21/06/2016 | Spot Bond  | 0.00000   | 101.67445 | 0.00000   | 101.65143    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABL18            | On 25/09/2015 | Spot Bond  | 0.00000   | 102.15957 | 0.00000   | 102.13731    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABL19            | On 25/09/2018 | Spot Bond  | 0.00000   | 101.89121 | 0.00000   | 101.86465    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABLI03           | On 15/03/2015 | Spot Bond  | 2.92000   | 128.32542 | 2.92000   | 128.25957    |                |                   |                      | 0.00          | 0                | 696,000,000.00 |
| ABLI04           | On 11/10/2016 | Spot Bond  | 4.15000   | 116.22198 | 4.19000   | 116.05571    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABLI05           | On 18/02/2018 | Spot Bond  | 4.90000   | 102.65667 | 4.94000   | 102.45876    |                |                   | 5,761,420,000,000.00 | 1,175,800,000 | 3,757,200,000.00 |                |
| ABLI06           | On 19/07/2020 | Spot Bond  | 5.89000   | 106.08985 | 5.85000   | 106.23866    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABLS2A           | On 13/07/2016 | Spot Bond  | 11.31500  | 113.70168 | 11.20000  | 113.88903    |                |                   |                      | 0.00          | 0                | 359,200,000.00 |
| ABLS2B           | On 13/07/2016 | Spot Bond  | 0.00000   | 101.67566 | 0.00000   | 101.64272    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABLS3            | On 31/03/2018 | Spot Bond  | 0.00000   | 101.72680 | 0.00000   | 101.70013    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABLS4            | On 29/03/2019 | Spot Bond  | 0.00000   | 101.81623 | 0.00000   | 101.78816    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABLS5            | On 29/06/2019 | Spot Bond  | 0.00000   | 101.90292 | 0.00000   | 101.87350    |                |                   |                      | 0.00          | 20,000,000       | 270,000,000.00 |
| ABLS11           | On 29/06/2019 | Spot Bond  | 4.65000   | 112.51979 | 4.69000   | 112.25902    |                |                   |                      | 0.00          | 0                | 35,000,000.00  |
| ABN03U           | On 12/03/2015 | Spot Bond  | 100.00000 | 64.96806  | 100.00000 | 64.81068     |                |                   |                      | 0.00          | 0                | 0.00           |
| ABN05            | On 18/04/2021 | Spot Bond  | 1.96000   | 169.02100 | 1.96000   | 168.93857    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABN07            | On 13/06/2015 | Spot Bond  | 2.76000   | 157.94409 | 2.76000   | 157.86358    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABN09            | On 27/06/2023 | Spot Bond  | 1.99000   | 173.66625 | 1.99000   | 173.58136    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABN14            | On 10/10/2033 | Spot Bond  | 1.80000   | 180.98036 | 1.78000   | 181.44098    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABN33            | On 29/01/2018 | Spot Bond  | 8.31125   | 74.65953  | 8.20625   | 74.87649     |                |                   |                      | 0.00          | 0                | 0.00           |
| ABN34            | On 29/01/2018 | Spot Bond  | 8.31125   | 74.65953  | 8.20625   | 74.87649     |                |                   |                      | 0.00          | 0                | 0.00           |
| ABN38            | On 17/08/2015 | Spot Bond  | 0.00000   | 90.45000  | 0.00000   | 90.45000     |                |                   |                      | 0.00          | 0                | 0.00           |
| ABN39            | On 21/09/2016 | Spot Bond  | 0.00000   | 101.48770 | 0.00000   | 101.46732    |                |                   |                      | 0.00          | 0                | 0.00           |
| ABN40            | On 29/09/2015 | Spot Bond  | 0.00000   | 93.32000  | 0.00000   | 93.32000     |                |                   |                      | 0.00          | 0                | 0.00           |
| ABN42            | On 16/11/2015 | Spot Bond  | 0.00000   | 92.19000  | 0.00000   | 92.19000     |                |                   |                      | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN44            | On 14/12/2015 | Spot Bond  | 0.00000   | 92.86000  | 0.00000   | 92.86000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN45            | On 23/02/2016 | Spot Bond  | 0.00000   | 88.70000  | 0.00000   | 88.70000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN46            | On 23/03/2016 | Spot Bond  | 0.00000   | 88.17000  | 0.00000   | 88.17000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  | 0.00000   | 101.05030 | 0.00000   | 100.99259    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  | 0.00000   | 100.97725 | 0.00000   | 100.95818    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN49            | On 12/04/2016 | Spot Bond  | 0.00000   | 87.69000  | 0.00000   | 87.69000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN50            | On 21/12/2014 | Spot Bond  | 7.34500   | 104.69930 | 7.24000   | 104.73463    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN51            | On 09/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN52            | On 18/05/2016 | Spot Bond  | 0.00000   | 88.59000  | 0.00000   | 88.59000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  | 0.00000   | 91.23000  | 0.00000   | 91.23000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  | 0.00000   | 88.89000  | 0.00000   | 88.89000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  | 0.00000   | 101.25998 | 0.00000   | 101.20204    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 7.49000   | 110.14806 | 7.39500   | 110.24652    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  | 0.00000   | 101.01723 | 0.00000   | 100.99661    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN59            | On 20/07/2016 | Spot Bond  | 0.00000   | 85.79000  | 0.00000   | 85.79000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  | 0.00000   | 85.54000  | 0.00000   | 85.54000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  | 2.46000   | 106.87993 | 2.47000   | 106.63392    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  | 2.49000   | 154.97688 | 2.44000   | 155.66182    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  | 2.40000   | 205.78809 | 2.38000   | 206.11223    |                |                   |            | 0.00          | 0                | 0.00          |
| ABN64            | On 12/10/2015 | Spot Bond  | 0.00000   | 95.40000  | 0.00000   | 95.40000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN66            | On 21/11/2016 | Spot Bond  | 0.00000   | 84.93000  | 0.00000   | 84.93000     |                |                   |            | 0.00          | 0                | 0.00          |
| ABN67            | On 28/02/2023 | Spot Bond  | 9.77500   | 90.23265  | 9.66000   | 90.77993     |                |                   |            | 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          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| ABN70            | On 28/03/2017 | Spot Bond  | 0.00000   | 94.48000  | 0.00000   | 94.48000     |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN71            | On 29/03/2016 | Spot Bond  | 0.00000   | 98.47000  | 0.00000   | 98.47000     |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN72            | On 17/03/2018 | Spot Bond  | 0.00000   | 103.42633 | 0.00000   | 103.40658    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN73            | On 03/05/2017 | Spot Bond  | 0.00000   | 90.68000  | 0.00000   | 90.68000     |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN74            | On 09/05/2018 | Spot Bond  | 0.00000   | 101.20000 | 0.00000   | 101.23000    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN75            | On 07/06/2016 | Spot Bond  | 0.00000   | 112.84500 | 0.00000   | 112.82500    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN76            | On 21/12/2026 | Spot Bond  | 9.63000   | 111.00750 | 9.63000   | 110.97881    |                |                   |                      | 0.00          | 0                | 7,500,000,000.00 |
| ABN78            | On 20/06/2016 | Spot Bond  | 0.00000   | 110.83000 | 0.00000   | 110.81000    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN79            | On 21/12/2026 | Spot Bond  | 9.70500   | 110.38869 | 9.57500   | 111.27875    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN80            | On 31/03/2021 | Spot Bond  | 9.13000   | 89.24706  | 9.02000   | 89.69253     |                |                   |                      | 0.00          | 0                | 7,500,000,000.00 |
| ABN81            | On 05/07/2016 | Spot Bond  | 0.00000   | 102.73000 | 0.00000   | 102.73000    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN82            | On 05/07/2016 | Spot Bond  | 0.00000   | 99.84000  | 0.00000   | 99.84000     |                |                   |                      | 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  | 9.80000   | 109.68357 | 9.67000   | 110.56409    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN88            | On 06/09/2016 | Spot Bond  | 0.00000   | 88.75000  | 0.00000   | 88.75000     |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN91            | On 11/12/2018 | Spot Bond  | 0.00000   | 99.86133  | 0.00000   | 99.84156     |                |                   |                      | 0.00          | 0                | 0.00             |
| ABN92            | On 31/01/2019 | Spot Bond  | 0.00000   | 100.69021 | 0.00000   | 100.62649    |                |                   |                      | 0.00          | 0                | 0.00             |
| ABS10            | On 17/03/2018 | Spot Bond  | 8.51500   | 106.43498 | 8.40000   | 106.78763    |                |                   | 2,592,817,500,000.00 |               | 304,500,000      | 1,887,500,000.00 |
| ABS11            | On 09/04/2021 | Spot Bond  | 9.13500   | 102.89804 | 9.02500   | 103.43141    |                |                   |                      | 0.00          | 0                | 900,000,000.00   |
| ABS5             | On 01/05/2015 | Spot Bond  | 7.15000   | 101.74942 | 7.05500   | 101.81315    |                |                   |                      | 0.00          | 0                | 510,000,000.00   |
| ABS6             | On 01/06/2020 | Spot Bond  | 9.13000   | 95.84570  | 9.01500   | 96.33218     |                |                   | 217,294,000,000.00   |               | 23,800,000       | 1,968,300,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|------------------|
| ABS7             | On 11/09/2026 | Spot Bond  |     | 9.92500   | 94.12484  |           | 9.79500      | 94.96611       |                   |                          | 0.00           | 0                 | 3,600,000,000.00 |
| ABS9             | On 17/03/2016 | Spot Bond  |     | 7.85000   | 104.47636 |           | 7.75500      | 104.61315      |                   |                          | 0.00           | 0                 | 1,000,000,000.00 |
| ABS11            | On 11/06/2014 | Spot Bond  |     | 2.15000   | 129.87946 |           | 2.15000      | 129.81540      |                   |                          | 0.00           | 0                 | 0.00             |
| ABS12            | On 07/12/2023 | Spot Bond  |     | 2.03000   | 271.40444 |           | 2.02500      | 271.15061      |                   |                          | 0.00           | 0                 | 0.00             |
| ABS13            | On 31/01/2017 | Spot Bond  |     | 1.34000   | 127.91261 |           | 1.38000      | 127.61962      |                   |                          | 0.00           | 0                 | 0.00             |
| ABS14            | On 31/01/2022 | Spot Bond  |     | 2.04000   | 130.18162 |           | 2.00000      | 130.36661      |                   |                          | 0.00           | 0                 | 0.00             |
| ACIF1U           | On 08/07/2025 | Spot Bond  |     | 100.00000 | 0.00299   |           | 100.00000    | 0.00295        |                   | 5,120,681,840,000,000.00 | 51,206,818,400 | 51,206,818,400.00 |                  |
| ACL01U           | On 30/06/2015 | Spot Bond  |     | 100.00000 | 46.78810  |           | 100.00000    | 46.67352       |                   |                          | 0.00           | 0                 | 0.00             |
| ACL028           | On 15/09/2015 | Spot Bond  |     | 11.65000  | 105.06684 |           | 11.55500     | 105.14690      |                   |                          | 0.00           | 0                 | 0.00             |
| ACL029           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.40150 |           | 0.00000      | 100.37501      |                   |                          | 0.00           | 0                 | 0.00             |
| ACL02U           | On 20/03/2018 | Spot Bond  |     | 100.00000 | 4.23064   |           | 100.00000    | 4.22039        |                   | 20,000,000,000,000.00    | 200,000,000    | 100,000,000.00    |                  |
| ACL033           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.41156 |           | 0.00000      | 100.38439      |                   |                          | 0.00           | 0                 | 0.00             |
| ACL036           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.55369 |           | 0.00000      | 100.51698      |                   |                          | 0.00           | 0                 | 0.00             |
| ACL03U           | On 20/03/2016 | Spot Bond  |     | 100.00000 | 25.21657  |           | 100.00000    | 25.15548       |                   |                          | 0.00           | 0                 | 0.00             |
| ACL042           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.39145 |           | 0.00000      | 100.36563      |                   |                          | 0.00           | 0                 | 0.00             |
| ACL047           | On 22/10/2018 | Spot Bond  |     | 11.00000  | 63.25219  |           | 11.00000     | 63.19796       |                   |                          | 0.00           | 0                 | 0.00             |
| ACL04U           | On 20/06/2016 | Spot Bond  |     | 100.00000 | 16.13860  |           | 100.00000    | 16.09951       |                   | 120,000,000,000,000.00   | 1,200,000,000  | 600,000,000.00    |                  |
| ACL071           | On 20/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| ACL073           | On 20/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00             |
| 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   | 101.73075 |           | 0.00000      | 101.70832      |                   |                          | 0.00           | 0                 | 0.00             |
| ACL077           | On 20/09/2015 | Spot Bond  |     | 0.00000   | 101.90282 |           | 0.00000      | 101.87808      |                   |                          | 0.00           | 0                 | 0.00             |
| ACL078           | On 20/09/2015 | Spot Bond  |     | 0.00000   | 101.65403 |           | 0.00000      | 101.63262      |                   |                          | 0.00           | 0                 | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL080           | On 20/09/2015 | Spot Bond  | 0.00000   | 101.70587 | 0.00000   | 101.68377    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL081           | On 20/09/2015 | Spot Bond  | 0.00000   | 101.72868 | 0.00000   | 101.70627    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL082           | On 30/07/2017 | Spot Bond  | 0.00000   | 102.75680 | 0.00000   | 102.68643    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL083           | On 30/07/2017 | Spot Bond  | 0.00000   | 102.75680 | 0.00000   | 102.68643    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL084           | On 30/07/2017 | Spot Bond  | 0.00000   | 102.77321 | 0.00000   | 102.70242    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL085           | On 20/12/2015 | Spot Bond  | 0.00000   | 101.61257 | 0.00000   | 101.59172    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL086           | On 30/07/2017 | Spot Bond  | 0.00000   | 102.77321 | 0.00000   | 102.70242    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL087           | On 30/07/2017 | Spot Bond  | 0.00000   | 102.74039 | 0.00000   | 102.67044    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL088           | On 20/12/2015 | Spot Bond  | 0.00000   | 89.47599  | 0.00000   | 89.45733     |                |                   |            | 0.00          | 0                | 0.00          |
| ACL089           | On 20/12/2014 | Spot Bond  | 0.00000   | 101.58346 | 0.00000   | 101.56300    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL092           | On 26/12/2015 | Spot Bond  | 0.00000   | 101.46343 | 0.00000   | 101.44267    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL095           | On 20/12/2018 | Spot Bond  | 0.00000   | 101.67481 | 0.00000   | 101.65312    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL096           | On 20/06/2020 | Spot Bond  | 0.00000   | 101.72642 | 0.00000   | 101.70404    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL097           | On 20/12/2025 | Spot Bond  | 0.00000   | 101.74712 | 0.00000   | 101.72446    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL098           | On 20/12/2025 | Spot Bond  | 0.00000   | 101.70566 | 0.00000   | 101.68356    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL100           | On 20/12/2017 | Spot Bond  | 0.00000   | 101.61258 | 0.00000   | 101.59173    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL104           | On 20/12/2019 | Spot Bond  | 9.58500   | 103.77615 | 9.44500   | 104.30253    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL118           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.78905 | 0.00000   | 100.76732    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL120           | On 26/01/2021 | Spot Bond  | 0.00000   | 101.47521 | 0.00000   | 101.45598    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL122           | On 20/06/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL126           | On 20/09/2016 | Spot Bond  | 0.00000   | 83.17045  | 0.00000   | 83.15039     |                |                   |            | 0.00          | 0                | 0.00          |
| ACL127           | On 20/09/2021 | Spot Bond  | 0.00000   | 161.84264 | 0.00000   | 160.47971    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL128           | On 20/09/2021 | Spot Bond  | 0.00000   | 161.87755 | 0.00000   | 160.51385    |                |                   |            | 0.00          | 0                | 0.00          |
| ACL129           | On 20/09/2021 | Spot Bond  | 0.00000   | 101.65396 | 0.00000   | 101.63255    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL130           |        | On 18/08/2014 | Spot Bond |           | 0.00000   | 100.31919    |                | 0.00000           | 100.29959  | 0.00          | 0                | 0.00          |
| ACL131           |        | On 18/08/2014 | Spot Bond |           | 0.00000   | 100.31919    |                | 0.00000           | 100.29959  | 0.00          | 0                | 0.00          |
| ACL133           |        | On 26/08/2014 | Spot Bond |           | 0.00000   | 100.18143    |                | 0.00000           | 100.16148  | 0.00          | 0                | 0.00          |
| ACL134           |        | On 20/09/2014 | Spot Bond |           | 0.00000   | 101.60210    |                | 0.00000           | 101.58139  | 0.00          | 0                | 0.00          |
| ACL135           |        | On 20/09/2014 | Spot Bond |           | 0.00000   | 101.58966    |                | 0.00000           | 101.56912  | 0.00          | 0                | 0.00          |
| ACL136           |        | On 20/09/2021 | Spot Bond |           | 0.00000   | 102.67753    |                | 0.00000           | 102.66071  | 0.00          | 0                | 0.00          |
| ACL137           |        | On 02/09/2016 | Spot Bond |           | 0.00000   | 100.03947    |                | 0.00000           | 100.01965  | 0.00          | 0                | 0.00          |
| ACL138           |        | On 20/09/2021 | Spot Bond |           | 0.00000   | 102.67580    |                | 0.00000           | 102.65901  | 0.00          | 0                | 0.00          |
| ACL139           |        | On 30/07/2017 | Spot Bond |           | 0.00000   | 102.73476    |                | 0.00000           | 102.66516  | 0.00          | 0                | 0.00          |
| ACL141           |        | On 30/07/2017 | Spot Bond |           | 0.00000   | 103.32608    |                | 0.00000           | 103.25825  | 0.00          | 0                | 0.00          |
| ACL142           |        | On 20/12/2014 | Spot Bond |           | 0.00000   | 101.64488    |                | 0.00000           | 101.62439  | 0.00          | 0                | 0.00          |
| ACL143           |        | On 20/12/2016 | Spot Bond |           | 0.00000   | 103.70812    |                | 0.00000           | 103.68928  | 0.00          | 0                | 0.00          |
| ACL144           |        | On 20/12/2016 | Spot Bond |           | 0.00000   | 101.50104    |                | 0.00000           | 101.48031  | 0.00          | 0                | 0.00          |
| ACL145           |        | On 20/12/2021 | Spot Bond |           | 0.00000   | 101.66020    |                | 0.00000           | 101.63871  | 0.00          | 0                | 0.00          |
| ACL151           |        | On 20/03/2017 | Spot Bond |           | 0.00000   | 101.62722    |                | 0.00000           | 101.60617  | 0.00          | 0                | 0.00          |
| ACL153           |        | On 20/03/2015 | Spot Bond |           | 0.00000   | 101.46126    |                | 0.00000           | 101.44244  | 0.00          | 0                | 0.00          |
| ACL154           |        | On 20/03/2015 | Spot Bond |           | 0.00000   | 101.42597    |                | 0.00000           | 101.40761  | 0.00          | 0                | 0.00          |
| ACL155           |        | On 20/03/2015 | Spot Bond |           | 0.00000   | 101.49448    |                | 0.00000           | 101.47521  | 0.00          | 0                | 0.00          |
| ACL156           |        | On 20/03/2017 | Spot Bond |           | 0.00000   | 101.62307    |                | 0.00000           | 101.60207  | 0.00          | 0                | 0.00          |
| ACL157           |        | On 20/03/2017 | Spot Bond |           | 0.00000   | 101.55044    |                | 0.00000           | 101.53042  | 0.00          | 0                | 0.00          |
| ACL158           |        | On 20/03/2015 | Spot Bond |           | 0.00000   | 101.46749    |                | 0.00000           | 101.44858  | 0.00          | 0                | 0.00          |
| ACL159           |        | On 20/03/2015 | Spot Bond |           | 0.00000   | 101.49033    |                | 0.00000           | 101.47111  | 0.00          | 0                | 0.00          |
| ACL161           |        | On 20/03/2022 | Spot Bond |           | 10.23000  | 102.08183    |                | 10.23000          | 102.05416  | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| ACL162           | On 20/09/2015 | Spot Bond  | 0.00000   | 101.51298 |           | 0.00000      | 101.49346      |                   |            | 0.00          | 0                | 0.00              |
| ACL163           | On 20/03/2015 | Spot Bond  | 0.00000   | 101.47787 |           | 0.00000      | 101.45882      |                   |            | 0.00          | 0                | 0.00              |
| ACL165           | On 20/06/2017 | Spot Bond  | 0.00000   | 116.73118 |           | 0.00000      | 116.25658      |                   |            | 0.00          | 0                | 0.00              |
| ACL167           | On 20/06/2019 | Spot Bond  | 9.67000   | 104.96933 |           | 9.56500      | 105.35623      |                   |            | 0.00          | 0                | 0.00              |
| ACL168           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.61677 |           | 0.00000      | 101.59586      |                   |            | 0.00          | 0                | 0.00              |
| ACL169           | On 20/06/2017 | Spot Bond  | 1.75000   | 113.75352 |           | 1.75000      | 113.69868      |                   |            | 0.00          | 0                | 0.00              |
| ACL170           | On 20/03/2015 | Spot Bond  | 0.00000   | 101.48825 |           | 0.00000      | 101.46906      |                   |            | 0.00          | 0                | 0.00              |
| ACL172           | On 20/06/2015 | Spot Bond  | 0.00000   | 101.49222 |           | 0.00000      | 101.47297      |                   |            | 0.00          | 0                | 0.00              |
| ACL173           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.54642 |           | 0.00000      | 101.48203      |                   |            | 0.00          | 400,000,000      | 200,000,000.00    |
| ACL174           | On 20/06/2019 | Spot Bond  | 0.00000   | 101.59671 |           | 0.00000      | 101.53022      |                   |            | 0.00          | 0                | 0.00              |
| ACL175           | On 20/06/2019 | Spot Bond  | 0.00000   | 101.49611 |           | 0.00000      | 101.43382      |                   |            | 0.00          | 0                | 0.00              |
| ACL178           | On 20/09/2014 | Spot Bond  | 0.00000   | 101.58666 |           | 0.00000      | 101.52058      |                   |            | 0.00          | 0                | 0.00              |
| ACL180           | On 20/06/2015 | Spot Bond  | 0.00000   | 102.21265 |           | 0.00000      | 102.19376      |                   |            | 0.00          | 0                | 0.00              |
| ACL181           | On 20/06/2017 | Spot Bond  | 0.00000   | 103.70390 |           | 0.00000      | 103.68568      |                   |            | 0.00          | 0                | 0.00              |
| ACL182           | On 20/06/2017 | Spot Bond  | 0.00000   | 103.56142 |           | 0.00000      | 103.54453      |                   |            | 0.00          | 11,300,000,000   | 10,900,000,000.00 |
| ACL183           | On 20/06/2019 | Spot Bond  | 0.00000   | 101.60677 |           | 0.00000      | 101.53985      |                   |            | 0.00          | 10,000,000,000   | 10,000,000,000.00 |
| ACL184           | On 20/09/2017 | Spot Bond  | 0.00000   | 102.82457 |           | 0.00000      | 102.76187      |                   |            | 0.00          | 0                | 0.00              |
| ACL185           | On 20/09/2022 | Spot Bond  | 0.00000   | 101.58666 |           | 0.00000      | 101.52058      |                   |            | 0.00          | 0                | 0.00              |
| ACL186           | On 20/09/2016 | Spot Bond  | 0.00000   | 101.58040 |           | 0.00000      | 101.55998      |                   |            | 0.00          | 0                | 0.00              |
| ACL187           | On 20/09/2020 | Spot Bond  | 0.00000   | 101.66840 |           | 0.00000      | 101.64679      |                   |            | 0.00          | 0                | 0.00              |
| ACL188           | On 20/09/2020 | Spot Bond  | 0.00000   | 101.69535 |           | 0.00000      | 101.67338      |                   |            | 0.00          | 0                | 0.00              |
| ACL191           | On 20/09/2015 | Spot Bond  | 0.00000   | 101.47771 |           | 0.00000      | 101.45866      |                   |            | 0.00          | 0                | 0.00              |
| ACL192           | On 20/12/2015 | Spot Bond  | 0.00000   | 101.50885 |           | 0.00000      | 101.48938      |                   |            | 0.00          | 0                | 0.00              |
| ACL193           | On 20/09/2022 | Spot Bond  | 0.00000   | 101.70166 |           | 0.00000      | 101.67961      |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL194           |        | On 20/09/2022 | Spot Bond | 0.00000   | 101.64297 | 0.00000      | 101.57455      |                   |            | 0.00          | 0                | 0.00          |
| ACL195           |        | On 20/06/2017 | Spot Bond | 0.00000   | 101.75757 | 0.00000      | 101.68435      |                   |            | 0.00          | 0                | 0.00          |
| ACL196           |        | On 20/12/2017 | Spot Bond | 0.00000   | 101.55647 | 0.00000      | 101.49166      |                   |            | 0.00          | 0                | 0.00          |
| ACL197           |        | On 20/06/2017 | Spot Bond | 0.00000   | 101.74149 | 0.00000      | 101.66894      |                   |            | 0.00          | 0                | 0.00          |
| ACL198           |        | On 20/06/2017 | Spot Bond | 0.00000   | 104.11759 | 0.00000      | 104.05114      |                   |            | 0.00          | 0                | 0.00          |
| ACL199           |        | On 20/06/2017 | Spot Bond | 0.00000   | 101.75757 | 0.00000      | 101.68435      |                   |            | 0.00          | 0                | 0.00          |
| ACL200           |        | On 21/11/2016 | Spot Bond | 0.00000   | 92.35778  | 0.00000      | 92.30299       |                   |            | 0.00          | 0                | 0.00          |
| ACL201           |        | On 20/12/2022 | Spot Bond | 0.00000   | 101.67716 | 0.00000      | 101.60730      |                   |            | 0.00          | 0                | 0.00          |
| ACL202           |        | On 20/12/2022 | Spot Bond | 0.00000   | 101.67716 | 0.00000      | 101.60730      |                   |            | 0.00          | 0                | 0.00          |
| ACL203           |        | On 30/01/2023 | Spot Bond | 0.00000   | 117.61632 | 0.00000      | 116.64995      |                   |            | 0.00          | 0                | 0.00          |
| ACL204           |        | On 14/02/2023 | Spot Bond | 0.00000   | 118.46029 | 0.00000      | 117.48684      |                   |            | 0.00          | 0                | 0.00          |
| ACL205           |        | On 20/03/2016 | Spot Bond | 0.00000   | 101.45585 | 0.00000      | 101.39523      |                   |            | 0.00          | 0                | 0.00          |
| ACL208           |        | On 20/03/2018 | Spot Bond | 0.00000   | 101.44176 | 0.00000      | 101.38173      |                   |            | 0.00          | 0                | 0.00          |
| ACL210           |        | On 20/05/2018 | Spot Bond | 0.00000   | 100.28040 | 0.00000      | 100.26201      |                   |            | 0.00          | 0                | 0.00          |
| ACL212           |        | On 20/09/2018 | Spot Bond | 0.00000   | 101.48001 | 0.00000      | 101.41838      |                   |            | 0.00          | 0                | 0.00          |
| ACL213           |        | On 20/06/2018 | Spot Bond | 0.00000   | 101.48605 | 0.00000      | 101.42417      |                   |            | 0.00          | 0                | 0.00          |
| ACL214           |        | On 20/09/2020 | Spot Bond | 0.00000   | 101.54642 | 0.00000      | 101.48203      |                   |            | 0.00          | 0                | 0.00          |
| ACL215           |        | On 20/09/2018 | Spot Bond | 0.00000   | 101.45787 | 0.00000      | 101.39717      |                   |            | 0.00          | 0                | 0.00          |
| ACL216           |        | On 20/12/2018 | Spot Bond | 0.00000   | 101.45585 | 0.00000      | 101.39523      |                   |            | 0.00          | 0                | 0.00          |
| ACL217           |        | On 20/12/2023 | Spot Bond | 0.00000   | 101.63533 | 0.00000      | 101.61416      |                   |            | 0.00          | 0                | 0.00          |
| ADCB01           |        | On 08/03/2018 | Spot Bond | 0.00000   | 100.49161 | 0.00000      | 100.47152      |                   |            | 0.00          | 0                | 0.00          |
| ADCB02           |        | On 31/07/2016 | Spot Bond | 0.00000   | 100.76798 | 0.00000      | 100.74618      |                   |            | 0.00          | 0                | 0.00          |
| ADCP06           |        | On 25/08/2014 | Spot Bond | 0.00000   | 101.60116 | 0.00000      | 101.55164      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| ADCP1U           | On 03/07/2014 | Spot Bond  | 100.00000 |       | 96.56520  | 100.00000 | 96.32073     |                |                   |            | 0.00                 | 0                | 0.00             |
| ADCP2U           | On 04/06/2014 | Spot Bond  | 100.00000 |       | 69.15334  | 100.00000 | 99.72677     |                |                   |            | 0.00                 | 0                | 0.00             |
| AER01U           | On 18/11/2016 | Spot Bond  | 100.00000 |       | 13.98676  | 100.00000 | 13.95288     |                |                   |            | 0.00                 | 0                | 0.00             |
| AHF1A1           | On 21/11/2015 | Spot Bond  | 0.00000   |       | 100.23144 | 0.00000   | 100.17348    |                |                   |            | 0.00                 | 0                | 0.00             |
| AHF1B1           | On 21/11/2014 | Spot Bond  | 0.00000   |       | 100.25531 | 0.00000   | 100.19135    |                |                   |            | 0.00                 | 0                | 0.00             |
| AHF1C1           | On 21/11/2014 | Spot Bond  | 0.00000   |       | 100.27117 | 0.00000   | 100.20324    |                |                   |            | 0.00                 | 0                | 0.00             |
| AHF2A1           | On 18/10/2015 | Spot Bond  | 0.00000   |       | 100.85894 | 0.00000   | 100.83919    |                |                   |            | 0.00                 | 0                | 0.00             |
| AHF2B1           | On 18/10/2015 | Spot Bond  | 0.00000   |       | 100.94650 | 0.00000   | 100.92470    |                |                   |            | 0.00                 | 0                | 0.00             |
| AHF2C1           | On 18/10/2015 | Spot Bond  | 0.00000   |       | 101.06312 | 0.00000   | 101.03859    |                |                   |            | 0.00                 | 0                | 0.00             |
| AHF3A1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 100.78897 | 0.00000   | 100.73038    |                |                   |            | 0.00                 | 0                | 0.00             |
| AHF3A2           | On 18/04/2016 | Spot Bond  | 8.25000   |       | 97.97169  | 8.13500   | 98.14278     |                |                   |            | 188,100,000,000.00   | 22,800,000       | 21,200,000.00    |
| AHF3B1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 101.02117 | 0.00000   | 100.94532    |                |                   |            | 0.00                 | 0                | 0.00             |
| AHF3C1           | On 18/10/2039 | Spot Bond  | 0.00000   |       | 101.19098 | 0.00000   | 101.10244    |                |                   |            | 0.00                 | 0                | 0.00             |
| AIR01            | On 15/03/2019 | Spot Bond  | 8.65000   |       | 101.59679 | 8.54500   | 101.97827    |                |                   |            | 1,113,255,000,000.00 | 128,700,000      | 2,302,700,000.00 |
| AIR02            | On 30/04/2023 | Spot Bond  | 9.40000   |       | 114.64674 | 9.27000   | 115.46430    |                |                   |            | 0.00                 | 0                | 177,000,000.00   |
| AIR02U           | On 05/10/2014 | Spot Bond  | 100.00000 |       | 92.65386  | 100.00000 | 92.35008     |                |                   |            | 0.00                 | 0                | 0.00             |
| AIR03            | On 09/03/2016 | Spot Bond  | 7.30000   |       | 108.33575 | 7.20500   | 108.47585    |                |                   |            | 0.00                 | 0                | 0.00             |
| AIR03U           | On 26/10/2014 | Spot Bond  | 100.00000 |       | 89.63916  | 100.00000 | 89.42420     |                |                   |            | 0.00                 | 0                | 0.00             |
| AIR04            | On 29/05/2024 | Spot Bond  | 9.51500   |       | 98.46338  | 9.39500   | 99.19652     |                |                   |            | 0.00                 | 0                | 0.00             |
| AIR04U           | On 26/10/2029 | Spot Bond  | 100.00000 |       | 12.63637  | 100.00000 | 12.60841     |                |                   |            | 0.00                 | 0                | 0.00             |
| AIR05            | On 29/05/2030 | Spot Bond  | 10.26500  |       | 98.09874  | 10.46500  | 96.55915     |                |                   |            | 0.00                 | 0                | 1,500,000,000.00 |
| AIRL01           | On 30/04/2028 | Spot Bond  | 2.74000   |       | 159.72520 | 2.69000   | 160.52602    |                |                   |            | 0.00                 | 0                | 103,800,000.00   |
| ANG010           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 101.71635 | 0.00000   | 101.65337    |                |                   |            | 0.00                 | 0                | 500,000,000.00   |
| ANG06            | On 06/06/2014 | Spot Bond  | 0.00000   |       | 99.92827  | 0.00000   | 101.48683    |                |                   |            | 0.00                 | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ANG08            | On 10/10/2014 | Spot Bond  | 0.00000 |       | 100.92833 |           | 0.00000      | 100.87359      |                   |            | 0.00          | 0                | 0.00           |
| ASN002           | On 03/01/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| ASN004           | On 22/03/2016 | Spot Bond  | 0.00000 |       | 101.50059 |           | 0.00000      | 101.44535      |                   |            | 0.00          | 0                | 0.00           |
| ASN006           | On 28/02/2017 | Spot Bond  | 0.00000 |       | 100.13511 |           | 0.00000      | 100.05400      |                   |            | 0.00          | 0                | 0.00           |
| ASN007           | On 20/12/2016 | Spot Bond  | 0.00000 |       | 101.39283 |           | 0.00000      | 101.37400      |                   |            | 0.00          | 0                | 0.00           |
| ASN008           | On 06/03/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| ASN009           | On 27/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| ASN010           | On 04/03/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| ASN011           | On 20/03/2019 | Spot Bond  | 0.00000 |       | 101.51637 |           | 0.00000      | 101.45407      |                   |            | 0.00          | 0                | 0.00           |
| ASN012           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 101.88044 |           | 0.00000      | 101.85282      |                   |            | 0.00          | 0                | 0.00           |
| ASN013           | On 09/12/2015 | Spot Bond  | 0.00000 |       | 99.87625  |           | 0.00000      | 99.85154       |                   |            | 0.00          | 0                | 0.00           |
| ASN014           | On 20/03/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| ASN015           | On 04/04/2017 | Spot Bond  | 0.00000 |       | 102.62000 |           | 0.00000      | 102.68000      |                   |            | 0.00          | 0                | 0.00           |
| ASN016           | On 11/04/2017 | Spot Bond  | 0.00000 |       | 99.56000  |           | 0.00000      | 99.56000       |                   |            | 0.00          | 0                | 0.00           |
| ASN017           | On 09/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| BAR001           | On 12/06/2018 | Spot Bond  | 0.00000 |       | 99.85683  |           | 0.00000      | 99.83896       |                   |            | 0.00          | 0                | 0.00           |
| BAR002           | On 20/12/2014 | Spot Bond  | 0.00000 |       | 101.35518 |           | 0.00000      | 101.29875      |                   |            | 0.00          | 0                | 0.00           |
| BAR003           | On 20/03/2016 | Spot Bond  | 0.00000 |       | 101.33504 |           | 0.00000      | 101.27945      |                   |            | 0.00          | 0                | 0.00           |
| BAW10            | On 01/10/2016 | Spot Bond  | 0.00000 |       | 101.32639 |           | 0.00000      | 101.30657      |                   |            | 0.00          | 0                | 500,000,000.00 |
| BAW11            | On 01/10/2018 | Spot Bond  | 9.14000 |       | 104.00390 |           | 9.03500      | 104.35343      |                   |            | 0.00          | 0                | 758,200,000.00 |
| BAW12            | On 17/04/2015 | Spot Bond  | 0.00000 |       | 101.44744 |           | 0.00000      | 101.42996      |                   |            | 0.00          | 0                | 0.00           |
| BAW13            | On 17/04/2017 | Spot Bond  | 0.00000 |       | 101.84449 |           | 0.00000      | 101.82625      |                   |            | 0.00          | 0                | 0.00           |
| BAW15            | On 01/02/2016 | Spot Bond  | 0.00000 |       | 101.17912 |           | 0.00000      | 101.16110      |                   |            | 0.00          | 0                | 0.00           |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| BAW17            | On 05/12/2018 | Spot Bond  | 0.00000   | 100.57720 | 0.00000   | 100.56020    |                |                   |            | 0.00               | 0                | 0.00             |
| BAW18            | On 05/12/2020 | Spot Bond  | 0.00000   | 100.34740 | 0.00000   | 100.32957    |                |                   |            | 0.00               | 0                | 500,000,000.00   |
| BAW19            | On 05/12/2020 | Spot Bond  | 9.70500   | 99.28703  | 9.59500   | 99.78220     |                |                   |            | 0.00               | 0                | 1,000,000,000.00 |
| BAW2             | On 02/10/2015 | Spot Bond  | 7.45500   | 107.22129 | 7.36000   | 107.32286    |                |                   |            | 597,145,500,000.00 | 80,100,000       | 327,400,000.00   |
| BAW3             | On 02/10/2017 | Spot Bond  | 0.00000   | 101.43380 | 0.00000   | 101.41100    |                |                   |            | 0.00               | 0                | 1,000,000,000.00 |
| BAW6             | On 02/10/2014 | Spot Bond  | 0.00000   | 101.30529 | 0.00000   | 101.28456    |                |                   |            | 0.00               | 0                | 0.00             |
| BAW7             | On 02/10/2014 | Spot Bond  | 7.78500   | 101.76049 | 7.68000   | 101.77386    |                |                   |            | 0.00               | 0                | 0.00             |
| BAW8             | On 02/10/2017 | Spot Bond  | 9.06500   | 104.15233 | 8.95000   | 104.45741    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA01           | On 31/03/2016 | Spot Bond  | 11.05229  | 103.55618 | 11.05229  | 103.55618    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA04           | On 30/09/2015 | Spot Bond  | 11.04216  | 102.29642 | 11.04216  | 102.29642    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA05           | On 30/09/2015 | Spot Bond  | 11.07801  | 102.25025 | 11.07801  | 102.25025    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA06           | On 30/09/2016 | Spot Bond  | 0.00000   | 101.85987 | 0.00000   | 101.83112    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA07           | On 31/12/2015 | Spot Bond  | 11.11385  | 102.17414 | 11.11385  | 102.17414    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA08           | On 31/12/2017 | Spot Bond  | 11.89170  | 101.73251 | 11.89170  | 101.73251    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA09           | On 31/12/2015 | Spot Bond  | 0.00000   | 101.90409 | 0.00000   | 101.87465    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA10           | On 31/12/2015 | Spot Bond  | 0.00000   | 101.90409 | 0.00000   | 101.87465    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA11           | On 31/03/2016 | Spot Bond  | 0.00000   | 101.90416 | 0.00000   | 101.87472    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA12           | On 31/03/2016 | Spot Bond  | 11.30229  | 101.65225 | 11.30229  | 101.65225    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA13           | On 31/03/2016 | Spot Bond  | 11.23247  | 102.24717 | 11.23247  | 102.24717    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA14           | On 30/09/2015 | Spot Bond  | 11.04216  | 102.29642 | 11.04216  | 102.29642    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA15           | On 30/06/2016 | Spot Bond  | 11.15473  | 102.39682 | 11.15473  | 102.39682    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA16           | On 30/09/2016 | Spot Bond  | 10.32953  | 101.87040 | 10.32953  | 101.87040    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA17           | On 30/09/2016 | Spot Bond  | 0.00000   | 101.80687 | 0.00000   | 101.77894    |                |                   |            | 0.00               | 0                | 0.00             |
| BAYA18           | On 31/12/2016 | Spot Bond  | 0.00000   | 101.76518 | 0.00000   | 101.76518    |                |                   |            | 0.00               | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYA19           | On 31/12/2016 | Spot Bond  | 0.00000   | 101.76518 | 0.00000   | 101.76518    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA20           | On 30/09/2014 | Spot Bond  | 0.00000   | 101.67014 | 0.00000   | 101.67014    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA22           | On 30/09/2015 | Spot Bond  | 0.00000   | 99.98174  | 0.00000   | 99.98174     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA23           | On 30/06/2017 | Spot Bond  | 10.82449  | 101.37258 | 10.82449  | 101.37258    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA24           | On 30/06/2017 | Spot Bond  | 11.84000  | 100.00006 | 11.73500  | 100.16947    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA25           | On 30/06/2017 | Spot Bond  | 0.00000   | 101.71335 | 0.00000   | 101.71335    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA26           | On 30/09/2017 | Spot Bond  | 11.76500  | 97.57218  | 11.66000  | 97.75855     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA27           | On 30/09/2017 | Spot Bond  | 0.00000   | 99.98173  | 0.00000   | 99.98173     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA29           | On 31/12/2015 | Spot Bond  | 0.00000   | 101.63897 | 0.00000   | 101.61368    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA30           | On 31/12/2015 | Spot Bond  | 9.28000   | 101.60047 | 9.28000   | 101.52369    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA31           | On 31/12/2018 | Spot Bond  | 0.00000   | 101.71133 | 0.00000   | 101.62762    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA32           | On 31/03/2018 | Spot Bond  | 11.54000  | 100.21170 | 11.41500  | 100.53019    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA33           | On 31/03/2018 | Spot Bond  | 0.00000   | 101.66032 | 0.00000   | 101.57912    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA34           | On 31/03/2018 | Spot Bond  | 0.00000   | 101.70283 | 0.00000   | 101.61954    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA35           | On 31/03/2018 | Spot Bond  | 0.00000   | 101.70283 | 0.00000   | 101.61954    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA36           | On 31/03/2018 | Spot Bond  | 0.00000   | 99.84542  | 0.00000   | 99.84542     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA37           | On 31/03/2016 | Spot Bond  | 0.00000   | 101.63992 | 0.00000   | 101.55971    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA39           | On 30/09/2018 | Spot Bond  | 0.00000   | 101.77123 | 0.00000   | 101.74387    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA40           | On 30/09/2014 | Spot Bond  | 0.00000   | 101.65599 | 0.00000   | 101.63807    |                |                   |            | 0.00          | 600,000,000      | 300,000,000.00 |
| BAYA41           | On 30/09/2018 | Spot Bond  | 0.00000   | 99.98174  | 0.00000   | 99.98174     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA42           | On 30/09/2018 | Spot Bond  | 0.00000   | 101.77123 | 0.00000   | 101.74387    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA43           | On 31/03/2017 | Spot Bond  | 0.00000   | 101.64332 | 0.00000   | 101.56294    |                |                   |            | 0.00          | 0                | 0.00           |
| BAYA44           | On 31/03/2017 | Spot Bond  | 0.00000   | 101.70969 | 0.00000   | 101.68329    |                |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BAYA45           | On 31/03/2019 | Spot Bond  | 0.00000   | 101.77132 |           | 0.00000      | 101.74396      |                   |            | 0.00          | 0                | 0.00             |
| BAYA46           | On 31/03/2015 | Spot Bond  | 0.00000   | 101.27626 |           | 0.00000      | 101.25663      |                   |            | 0.00          | 0                | 0.00             |
| BAYB02           | On 31/03/2016 | Spot Bond  | 14.05229  | 104.05932 |           | 14.05229     | 104.05932      |                   |            | 0.00          | 0                | 0.00             |
| BAYB03           | On 31/12/2016 | Spot Bond  | 15.28333  | 102.83649 |           | 15.28333     | 102.83649      |                   |            | 0.00          | 0                | 0.00             |
| BAYB04           | On 31/03/2017 | Spot Bond  | 14.17284  | 102.55769 |           | 14.17284     | 102.55769      |                   |            | 0.00          | 0                | 0.00             |
| BAYB05           | On 30/06/2019 | Spot Bond  | 0.00000   | 102.25392 |           | 0.00000      | 102.14339      |                   |            | 0.00          | 0                | 0.00             |
| BAYB06           | On 31/12/2019 | Spot Bond  | 0.00000   | 102.25392 |           | 0.00000      | 102.14339      |                   |            | 0.00          | 2,400,000,000    | 1,200,000,000.00 |
| BAYB07           | On 31/03/2020 | Spot Bond  | 0.00000   | 102.25392 |           | 0.00000      | 102.14339      |                   |            | 0.00          | 0                | 0.00             |
| BAYB08           | On 30/09/2020 | Spot Bond  | 0.00000   | 102.33846 |           | 0.00000      | 102.22373      |                   |            | 0.00          | 0                | 0.00             |
| BAYB09           | On 30/09/2018 | Spot Bond  | 0.00000   | 101.95752 |           | 0.00000      | 101.86167      |                   |            | 0.00          | 0                | 0.00             |
| BAYC1U           | On 31/12/2016 | Spot Bond  | 100.00000 | 16.77817  |           | 100.00000    | 16.74634       |                   |            | 0.00          | 0                | 0.00             |
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 | 21.91951  |           | 100.00000    | 21.86582       |                   |            | 0.00          | 0                | 0.00             |
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 | 19.94921  |           | 100.00000    | 19.90036       |                   |            | 0.00          | 0                | 0.00             |
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.31433  |           | 100.00000    | 12.28417       |                   |            | 0.00          | 0                | 0.00             |
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.32287  |           | 100.00000    | 12.29301       |                   |            | 0.00          | 0                | 0.00             |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 | 14.88861  |           | 100.00000    | 14.85214       |                   |            | 0.00          | 0                | 0.00             |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 | 12.90072  |           | 100.00000    | 12.86913       |                   |            | 0.00          | 0                | 0.00             |
| BCJ03            | On 17/04/2015 | Spot Bond  | 0.00000   | 100.83450 |           | 0.00000      | 100.81721      |                   |            | 0.00          | 0                | 0.00             |
| BCJ04            | On 21/04/2017 | Spot Bond  | 0.00000   | 100.79787 |           | 0.00000      | 100.77949      |                   |            | 0.00          | 0                | 0.00             |
| BCP3U            | On 30/06/2019 | Spot Bond  | 100.00000 | 7.31899   |           | 100.00000    | 7.28279        |                   |            | 0.00          | 0                | 0.00             |
| BCP4U            | On 30/06/2019 | Spot Bond  | 100.00000 | 7.31899   |           | 100.00000    | 7.28279        |                   |            | 0.00          | 0                | 0.00             |
| BCP81U           | On 06/06/2014 | Spot Bond  | 100.00000 | 99.45504  |           | 100.00000    | 99.18478       |                   |            | 0.00          | 0                | 0.00             |
| BCP82U           | On 24/07/2014 | Spot Bond  | 100.00000 | 87.95181  |           | 100.00000    | 87.74038       |                   |            | 0.00          | 0                | 0.00             |
| BCP83U           | On 19/08/2014 | Spot Bond  | 100.00000 | 82.76644  |           | 100.00000    | 82.57919       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BD0202           | On 31/12/2018 | Spot Bond  | 1.93000   |       | 177.51676 |           | 1.93000      | 177.43024      |                   |            | 0.00          | 0                | 0.00             |
| BD0205           | On 28/04/2028 | Spot Bond  | 8.32000   |       | 144.59946 |           | 8.19000      | 147.09760      |                   |            | 0.00          | 0                | 0.00             |
| BD0206           | On 02/03/2028 | Spot Bond  | 8.32000   |       | 144.95165 |           | 8.19000      | 147.43216      |                   |            | 0.00          | 0                | 0.00             |
| BD0302           | On 18/04/2028 | Spot Bond  | 8.70500   |       | 96.36692  |           | 8.57500      | 97.35367       |                   |            | 0.00          | 0                | 0.00             |
| BD311E           | On 07/12/2023 | Spot Bond  | 0.00000   |       | 99.89936  |           | 0.00000      | 99.87925       |                   |            | 0.00          | 0                | 0.00             |
| BD311F           | On 20/09/2014 | Spot Bond  | 0.00000   |       | 101.52848 |           | 0.00000      | 101.50876      |                   |            | 0.00          | 0                | 0.00             |
| BEER02           | On 28/03/2018 | Spot Bond  | 8.14000   |       | 98.02764  |           | 8.03500      | 98.33920       |                   |            | 0.00          | 0                | 1,120,000,000.00 |
| BG22A1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 101.62846 |           | 0.00000      | 101.61037      |                   |            | 0.00          | 0                | 0.00             |
| BG22A2           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.85238 |           | 0.00000      | 100.83276      |                   |            | 0.00          | 0                | 0.00             |
| BG22A3           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.86988 |           | 0.00000      | 100.84985      |                   |            | 0.00          | 0                | 0.00             |
| BG22B1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.92820 |           | 0.00000      | 100.90681      |                   |            | 0.00          | 0                | 0.00             |
| BG22C1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.98649 |           | 0.00000      | 100.96372      |                   |            | 0.00          | 0                | 0.00             |
| BG22D1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 101.14923 |           | 0.00000      | 101.12264      |                   |            | 0.00          | 0                | 0.00             |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 |       | 14.95090  |           | 100.00000    | 14.91429       |                   |            | 0.00          | 0                | 0.00             |
| BG32A1           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.66420 |           | 0.00000      | 100.64540      |                   |            | 0.00          | 0                | 0.00             |
| BG32A2           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.69735 |           | 0.00000      | 100.67760      |                   |            | 0.00          | 0                | 0.00             |
| BG32A3           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.71156 |           | 0.00000      | 100.69140      |                   |            | 0.00          | 0                | 0.00             |
| BG32A4           | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.71629 |           | 0.00000      | 100.69599      |                   |            | 0.00          | 0                | 0.00             |
| BG32B            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.77306 |           | 0.00000      | 100.75113      |                   |            | 0.00          | 0                | 0.00             |
| BG32C            | On 30/10/2016 | Spot Bond  | 0.00000   |       | 100.84866 |           | 0.00000      | 100.82455      |                   |            | 0.00          | 0                | 0.00             |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 14.62457  |           | 100.00000    | 14.58875       |                   |            | 0.00          | 0                | 0.00             |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 |       | 14.62457  |           | 100.00000    | 14.58875       |                   |            | 0.00          | 0                | 0.00             |
| BG42A1           | On 15/03/2017 | Spot Bond  | 0.00000   |       | 101.49338 |           | 0.00000      | 101.47498      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|------------------|
| BG42A2           | On 15/03/2017 | Spot Bond  | 0.00000   | 101.61216 |           | 0.00000      | 101.59223      |                   |            | 0.00                     | 0                | 0.00             |
| BG42A3           | On 15/03/2017 | Spot Bond  | 0.00000   | 101.64455 |           | 0.00000      | 101.62421      |                   |            | 0.00                     | 0                | 500,000,000.00   |
| BG42A4           | On 15/03/2017 | Spot Bond  | 8.61500   | 102.36295 |           | 8.50000      | 102.62032      |                   |            | 0.00                     | 0                | 0.00             |
| BG42B            | On 15/03/2017 | Spot Bond  | 0.00000   | 101.74172 |           | 0.00000      | 101.72013      |                   |            | 0.00                     | 0                | 0.00             |
| BG42C            | On 15/06/2017 | Spot Bond  | 0.00000   | 101.91431 |           | 0.00000      | 101.89050      |                   |            | 0.00                     | 0                | 0.00             |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 | 10.45473  |           | 100.00000    | 10.42940       |                   |            | 0.00                     | 0                | 0.00             |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 | 10.45473  |           | 100.00000    | 10.42940       |                   |            | 0.00                     | 0                | 0.00             |
| BID01            | On 06/08/2014 | Spot Bond  | 6.27500   | 103.96893 |           | 6.17000      | 103.97018      |                   |            | 256,647,500,000.00       | 40,900,000       | 1,070,000,000.00 |
| BID04            | On 23/11/2017 | Spot Bond  | 0.00000   | 100.78975 |           | 0.00000      | 100.77173      |                   |            | 0.00                     | 0                | 0.00             |
| BIDC36           | On 05/08/2014 | Spot Bond  | 0.00000   | 98.88092  |           | 0.00000      | 98.82847       |                   |            | 0.00                     | 0                | 0.00             |
| BIDC38           | On 05/06/2014 | Spot Bond  | 0.00000   | 99.95242  |           | 0.00000      | 99.90483       |                   |            | 0.00                     | 0                | 0.00             |
| BIDC39           | On 04/09/2014 | Spot Bond  | 0.00000   | 98.35230  |           | 0.00000      | 98.29972       |                   |            | 0.00                     | 0                | 0.00             |
| BIDC40           | On 16/10/2014 | Spot Bond  | 0.00000   | 97.63210  |           | 0.00000      | 97.57986       |                   |            | 0.00                     | 0                | 0.00             |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 0.00000   | 100.24455 |           | 0.00000      | 100.22738      |                   |            | 0.00                     | 0                | 0.00             |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 0.00000   | 100.28395 |           | 0.00000      | 100.26394      |                   |            | 0.00                     | 0                | 0.00             |
| BLG1B            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.20654 |           | 0.00000      | 100.15483      |                   |            | 0.00                     | 0                | 0.00             |
| BLG1C            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.21708 |           | 0.00000      | 100.16273      |                   |            | 0.00                     | 0                | 0.00             |
| BLG1D            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.23622 |           | 0.00000      | 100.17706      |                   |            | 0.00                     | 0                | 0.00             |
| BLG1E            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.31542 |           | 0.00000      | 100.23637      |                   |            | 0.00                     | 0                | 0.00             |
| BLG1F            | On 21/11/2032 | Spot Bond  | 0.00000   | 100.52231 |           | 0.00000      | 100.48510      |                   |            | 0.00                     | 0                | 0.00             |
| BSR11U           | On 19/06/2015 | Spot Bond  | 100.00000 | 45.42608  |           | 100.00000    | 45.31603       |                   |            | 0.00                     | 0                | 0.00             |
| BUS01U           | On 30/09/2016 | Spot Bond  | 100.00000 | 20.56404  |           | 100.00000    | 20.51368       |                   |            | 1,468,000,000,000,000.00 | 14,680,000,000   | 7,340,000,000.00 |
| BWZJ17           | On 17/03/2017 | Spot Bond  | 0.00000   | 101.50716 |           | 0.00000      | 101.44606      |                   |            | 0.00                     | 0                | 0.00             |
| BWZJ18           | On 19/11/2018 | Spot Bond  | 0.00000   | 100.33366 |           | 0.00000      | 100.31310      |                   |            | 0.00                     | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| CBL06            | On 02/11/2014 | Spot Bond  |     | 7.60500  | 103.25152 |           | 7.50000      | 103.27445      |                   |            | 0.00               | 0                | 0.00             |
| CBL08            | On 02/11/2016 | Spot Bond  |     | 9.71500  | 110.46561 |           | 9.60000      | 110.69431      |                   |            | 156,411,500,000.00 | 16,100,000       | 570,000,000.00   |
| CBL09            | On 29/01/2017 | Spot Bond  |     | 0.00000  | 101.06697 |           | 0.00000      | 101.03741      |                   |            | 0.00               | 0                | 0.00             |
| CBL11            | On 06/05/2016 | Spot Bond  |     | 9.36500  | 102.80177 |           | 9.25000      | 102.97750      |                   |            | 331,521,000,000.00 | 35,400,000       | 1,194,100,000.00 |
| CBL12            | On 06/09/2018 | Spot Bond  |     | 11.45000 | 102.30066 |           | 11.34500     | 102.61612      |                   |            | 0.00               | 0                | 0.00             |
| CBL13            | On 01/02/2019 | Spot Bond  |     | 0.00000  | 100.92437 |           | 0.00000      | 100.89645      |                   |            | 0.00               | 0                | 300,000,000.00   |
| CBL14            | On 01/02/2019 | Spot Bond  |     | 11.70000 | 103.36123 |           | 11.59500     | 103.69802      |                   |            | 0.00               | 0                | 0.00             |
| CBL15            | On 18/05/2015 | Spot Bond  |     | 0.00000  | 100.49140 |           | 0.00000      | 100.47116      |                   |            | 0.00               | 0                | 0.00             |
| CBL16            | On 18/05/2017 | Spot Bond  |     | 9.60500  | 100.01109 |           | 9.49000      | 100.27548      |                   |            | 379,397,500,000.00 | 39,500,000       | 661,800,000.00   |
| CBL17            | On 23/08/2019 | Spot Bond  |     | 0.00000  | 100.33521 |           | 0.00000      | 100.30741      |                   |            | 0.00               | 0                | 300,000,000.00   |
| CBL18            | On 23/08/2019 | Spot Bond  |     | 12.14000 | 98.95740  |           | 12.03500     | 99.31363       |                   |            | 0.00               | 0                | 0.00             |
| CBL19            | On 02/11/2015 | Spot Bond  |     | 0.00000  | 100.68217 |           | 0.00000      | 100.66162      |                   |            | 0.00               | 0                | 0.00             |
| CBL20            | On 14/12/2019 | Spot Bond  |     | 0.00000  | 102.29752 |           | 0.00000      | 102.26981      |                   |            | 0.00               | 0                | 0.00             |
| CBL21            | On 06/05/2016 | Spot Bond  |     | 0.00000  | 100.57655 |           | 0.00000      | 100.55680      |                   |            | 0.00               | 0                | 0.00             |
| CBL22            | On 06/05/2020 | Spot Bond  |     | 10.45500 | 92.18362  |           | 10.34500     | 92.61062       |                   |            | 0.00               | 0                | 0.00             |
| CCT01            | On 23/06/2023 | Spot Bond  |     | 10.15000 | 119.72653 |           | 10.02000     | 120.52836      |                   |            | 0.00               | 0                | 0.00             |
| CCT02            | On 12/06/2024 | Spot Bond  |     | 10.00000 | 109.82744 |           | 9.87000      | 110.66952      |                   |            | 0.00               | 0                | 125,300,000.00   |
| CCT03            | On 15/03/2025 | Spot Bond  |     | 9.33000  | 114.69995 |           | 9.20000      | 115.62239      |                   |            | 0.00               | 0                | 1,361,482,700.00 |
| CGR10            | On 08/12/2016 | Spot Bond  |     | 0.00000  | 99.85509  |           | 0.00000      | 99.82616       |                   |            | 0.00               | 0                | 0.00             |
| CGR11            | On 28/03/2016 | Spot Bond  |     | 11.96500 | 102.32106 |           | 11.85000     | 102.47256      |                   |            | 0.00               | 0                | 0.00             |
| CGR12            | On 14/11/2014 | Spot Bond  |     | 0.00000  | 100.46021 |           | 0.00000      | 100.38726      |                   |            | 0.00               | 600,000,000      | 300,000,000.00   |
| CGR13            | On 27/06/2016 | Spot Bond  |     | 0.00000  | 101.93050 |           | 0.00000      | 101.90251      |                   |            | 0.00               | 0                | 0.00             |
| CGR14            | On 13/02/2018 | Spot Bond  |     | 0.00000  | 100.63365 |           | 0.00000      | 100.60510      |                   |            | 0.00               | 0                | 0.00             |

| 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   | 101.61338 | 0.00000   | 101.57585    |                |                   |            | 0.00          | 0                | 0.00             |
| CGR8             | On 22/07/2015 | Spot Bond  | 0.00000   | 101.84452 | 0.00000   | 101.80152    |                |                   |            | 0.00          | 0                | 0.00             |
| CIG01            | On 06/06/2015 | Spot Bond  | 0.00000   | 99.95287  | 0.00000   | 99.92950     |                |                   |            | 0.00          | 2,940,000,000    | 1,470,000,000.00 |
| CIG02            | On 30/08/2016 | Spot Bond  | 0.00000   | 100.04398 | 0.00000   | 100.02207    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN126           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.53932 | 0.00000   | 100.50358    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN130           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.53373 | 0.00000   | 100.49837    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN134           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.56325 | 0.00000   | 100.52591    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN159           | On 14/02/2015 | Spot Bond  | 0.00000   | 100.48244 | 0.00000   | 100.45976    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN170           | On 20/12/2015 | Spot Bond  | 0.00000   | 101.65405 | 0.00000   | 101.63265    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN179           | On 20/03/2016 | Spot Bond  | 0.00000   | 102.62686 | 0.00000   | 102.60900    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN183           | On 15/06/2016 | Spot Bond  | 0.00000   | 102.10852 | 0.00000   | 102.08220    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN184           | On 01/07/2021 | Spot Bond  | 10.11000  | 104.28503 | 10.11000  | 104.25662    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN185           | On 15/06/2016 | Spot Bond  | 0.00000   | 102.10852 | 0.00000   | 102.08220    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN186           | On 06/07/2016 | Spot Bond  | 0.00000   | 101.16334 | 0.00000   | 101.14330    |                |                   |            | 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             |
| CLN191           | On 23/08/2016 | Spot Bond  | 2.76000   | 117.81887 | 2.76000   | 117.75876    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN192           | On 24/08/2016 | Spot Bond  | 0.00000   | 106.30736 | 0.00000   | 106.30736    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN193           | On 29/08/2021 | Spot Bond  | 3.14000   | 117.76845 | 3.14000   | 117.70722    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN194           | On 31/08/2016 | Spot Bond  | 8.25000   | 102.13136 | 8.25000   | 102.10893    |                |                   |            | 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   | 102.10852 | 0.00000   | 102.08220    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN197           | On 15/06/2016 | Spot Bond  | 0.00000   | 102.10852 | 0.00000   | 102.08220    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN198           | On 13/09/2021 | Spot Bond  | 3.10000   | 117.35808 | 3.10000   | 117.29730    |                |                   |            | 0.00          | 0                | 0.00             |
| CLN199           | On 13/09/2016 | Spot Bond  | 2.40000   | 117.17545 | 2.40000   | 117.11697    |                |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN200           |        | On 20/12/2016 | Spot Bond | 0.00000   | 102.34621 |           | 0.00000      | 102.31551      |                   |            | 0.00          | 0                | 0.00          |
| CLN213           |        | On 12/10/2014 | Spot Bond | 0.00000   | 101.21720 |           | 0.00000      | 101.20013      |                   |            | 0.00          | 0                | 0.00          |
| CLN214           |        | On 12/10/2014 | Spot Bond | 0.00000   | 100.98283 |           | 0.00000      | 100.96364      |                   |            | 0.00          | 0                | 0.00          |
| CLN215           |        | On 17/10/2016 | Spot Bond | 8.55000   | 101.03706 |           | 8.45500      | 101.21441      |                   |            | 0.00          | 0                | 0.00          |
| CLN216           |        | On 11/10/2014 | Spot Bond | 0.00000   | 101.33229 |           | 0.00000      | 101.04474      |                   |            | 0.00          | 0                | 0.00          |
| CLN217           |        | On 11/10/2014 | Spot Bond | 0.00000   | 101.31415 |           | 0.00000      | 101.03034      |                   |            | 0.00          | 0                | 0.00          |
| CLN219           |        | On 20/10/2016 | Spot Bond | 0.00000   | 100.84448 |           | 0.00000      | 100.78176      |                   |            | 0.00          | 0                | 0.00          |
| CLN220           |        | On 20/10/2016 | Spot Bond | 0.00000   | 100.89907 |           | 0.00000      | 100.87835      |                   |            | 0.00          | 0                | 0.00          |
| CLN221           |        | On 20/10/2016 | Spot Bond | 8.60000   | 101.14101 |           | 8.50500      | 101.31889      |                   |            | 0.00          | 0                | 0.00          |
| CLN222           |        | On 20/10/2016 | Spot Bond | 8.60000   | 101.14101 |           | 8.50500      | 101.31889      |                   |            | 0.00          | 0                | 0.00          |
| CLN223           |        | On 15/06/2014 | Spot Bond | 0.00000   | 103.59229 |           | 0.00000      | 103.59229      |                   |            | 0.00          | 0                | 0.00          |
| CLN224           |        | On 15/06/2014 | Spot Bond | 0.00000   | 104.07515 |           | 0.00000      | 104.07515      |                   |            | 0.00          | 0                | 0.00          |
| CLN225           |        | On 09/12/2016 | Spot Bond | 8.65000   | 99.94985  |           | 8.55500      | 100.13772      |                   |            | 0.00          | 0                | 0.00          |
| CLN226           |        | On 20/12/2016 | Spot Bond | 0.00000   | 101.69553 |           | 0.00000      | 101.67357      |                   |            | 0.00          | 0                | 0.00          |
| CLN227           |        | On 20/12/2016 | Spot Bond | 0.00000   | 101.87384 |           | 0.00000      | 101.84949      |                   |            | 0.00          | 0                | 0.00          |
| CLN230           |        | On 17/01/2015 | Spot Bond | 0.00000   | 100.92856 |           | 0.00000      | 100.90942      |                   |            | 0.00          | 0                | 0.00          |
| CLN231           |        | On 17/01/2015 | Spot Bond | 0.00000   | 100.92856 |           | 0.00000      | 100.90942      |                   |            | 0.00          | 0                | 0.00          |
| CLN232           |        | On 20/06/2014 | Spot Bond | 100.17539 | 103.73235 |           | 100.17539    | 103.46035      |                   |            | 0.00          | 0                | 0.00          |
| CLN236           |        | On 15/06/2016 | Spot Bond | 0.00000   | 102.27032 |           | 0.00000      | 102.24190      |                   |            | 0.00          | 0                | 0.00          |
| CLN237           |        | On 14/02/2017 | Spot Bond | 0.00000   | 100.42153 |           | 0.00000      | 100.40178      |                   |            | 0.00          | 0                | 0.00          |
| CLN239           |        | On 20/03/2017 | Spot Bond | 0.00000   | 101.71953 |           | 0.00000      | 101.69725      |                   |            | 0.00          | 0                | 0.00          |
| CLN240           |        | On 24/02/2015 | Spot Bond | 0.00000   | 100.17951 |           | 0.00000      | 100.15983      |                   |            | 0.00          | 0                | 0.00          |
| CLN241           |        | On 24/02/2017 | Spot Bond | 0.00000   | 100.19081 |           | 0.00000      | 100.16986      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN242           | On 24/02/2019 | Spot Bond  | 9.35000   | 102.55644 |           | 9.35000      | 102.53056      |                   |            | 0.00          | 0                | 0.00          |
| CLN243           | On 24/02/2019 | Spot Bond  | 9.35000   | 102.55644 |           | 9.35000      | 102.53056      |                   |            | 0.00          | 0                | 0.00          |
| CLN244           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.17944 |           | 0.00000      | 100.15976      |                   |            | 0.00          | 0                | 0.00          |
| CLN245           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.17993 |           | 0.00000      | 100.16019      |                   |            | 0.00          | 0                | 0.00          |
| CLN246           | On 24/02/2017 | Spot Bond  | 0.00000   | 93.24555  |           | 0.00000      | 93.24555       |                   |            | 0.00          | 0                | 0.00          |
| CLN247           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.29183 |           | 0.00000      | 100.25961      |                   |            | 0.00          | 0                | 0.00          |
| CLN248           | On 14/03/2015 | Spot Bond  | 0.00000   | 99.76074  |           | 0.00000      | 101.55569      |                   |            | 0.00          | 0                | 0.00          |
| CLN249           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.28633 |           | 0.00000      | 100.25471      |                   |            | 0.00          | 0                | 0.00          |
| CLN250           | On 26/03/2015 | Spot Bond  | 0.00000   | 101.72751 |           | 0.00000      | 101.33382      |                   |            | 0.00          | 0                | 0.00          |
| CLN251           | On 26/03/2015 | Spot Bond  | 0.00000   | 101.72751 |           | 0.00000      | 101.33382      |                   |            | 0.00          | 0                | 0.00          |
| CLN252           | On 26/03/2015 | Spot Bond  | 0.00000   | 101.72751 |           | 0.00000      | 101.70964      |                   |            | 0.00          | 0                | 0.00          |
| CLN253           | On 26/03/2015 | Spot Bond  | 0.00000   | 101.72751 |           | 0.00000      | 101.70964      |                   |            | 0.00          | 0                | 0.00          |
| CLN254           | On 26/03/2015 | Spot Bond  | 0.00000   | 101.72751 |           | 0.00000      | 101.70964      |                   |            | 0.00          | 0                | 0.00          |
| CLN255           | On 26/03/2015 | Spot Bond  | 0.00000   | 101.82409 |           | 0.00000      | 101.36770      |                   |            | 0.00          | 0                | 0.00          |
| CLN256           | On 26/03/2017 | Spot Bond  | 0.00000   | 101.96727 |           | 0.00000      | 101.42398      |                   |            | 0.00          | 0                | 0.00          |
| CLN257           | On 26/03/2017 | Spot Bond  | 0.00000   | 102.09221 |           | 0.00000      | 101.42398      |                   |            | 0.00          | 0                | 0.00          |
| CLN258           | On 26/03/2017 | Spot Bond  | 0.00000   | 102.09221 |           | 0.00000      | 102.07294      |                   |            | 0.00          | 0                | 0.00          |
| CLN259           | On 26/03/2017 | Spot Bond  | 0.00000   | 102.09221 |           | 0.00000      | 102.07294      |                   |            | 0.00          | 0                | 0.00          |
| CLN260           | On 26/03/2017 | Spot Bond  | 0.00000   | 102.09221 |           | 0.00000      | 102.07294      |                   |            | 0.00          | 0                | 0.00          |
| CLN261           | On 26/03/2017 | Spot Bond  | 0.00000   | 101.97643 |           | 0.00000      | 101.43338      |                   |            | 0.00          | 0                | 0.00          |
| CLN262           | On 26/03/2019 | Spot Bond  | 9.47000   | 102.49207 |           | 9.36500      | 102.86773      |                   |            | 0.00          | 0                | 0.00          |
| CLN264           | On 18/08/2014 | Spot Bond  | 0.00000   | 100.26645 |           | 0.00000      | 100.20924      |                   |            | 0.00          | 0                | 0.00          |
| CLN268           | On 30/04/2017 | Spot Bond  | 0.00000   | 100.68138 |           | 0.00000      | 100.61848      |                   |            | 0.00          | 0                | 0.00          |
| CLN269           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.93405 |           | 0.00000      | 101.90888      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN270           |        | On 24/02/2017 | Spot Bond | 0.00000   | 100.20939 | 0.00000      | 100.11955      |                   |            | 0.00          | 0                | 0.00          |
| CLN272           |        | On 20/06/2017 | Spot Bond | 0.00000   | 101.52629 | 0.00000      | 101.46274      |                   |            | 0.00          | 0                | 0.00          |
| CLN273           |        | On 20/06/2017 | Spot Bond | 0.00000   | 101.51624 | 0.00000      | 101.45310      |                   |            | 0.00          | 0                | 0.00          |
| CLN274           |        | On 20/06/2017 | Spot Bond | 0.00000   | 102.06123 | 0.00000      | 101.56107      |                   |            | 0.00          | 0                | 0.00          |
| CLN275           |        | On 22/05/2017 | Spot Bond | 0.00000   | 100.26204 | 0.00000      | 100.24216      |                   |            | 0.00          | 0                | 0.00          |
| CLN277           |        | On 25/05/2017 | Spot Bond | 0.00000   | 100.21580 | 0.00000      | 100.19208      |                   |            | 0.00          | 0                | 0.00          |
| CLN278           |        | On 20/06/2017 | Spot Bond | 0.00000   | 102.27136 | 0.00000      | 101.55697      |                   |            | 0.00          | 0                | 0.00          |
| CLN279           |        | On 20/06/2015 | Spot Bond | 0.00000   | 105.14056 | 0.00000      | 105.12072      |                   |            | 0.00          | 0                | 0.00          |
| CLN280           |        | On 07/06/2017 | Spot Bond | 0.00000   | 99.90148  | 0.00000      | 99.88176       |                   |            | 0.00          | 0                | 0.00          |
| CLN281           |        | On 21/06/2015 | Spot Bond | 0.00000   | 101.40914 | 0.00000      | 101.38986      |                   |            | 0.00          | 0                | 0.00          |
| CLN282           |        | On 27/06/2015 | Spot Bond | 0.00000   | 101.32903 | 0.00000      | 101.30990      |                   |            | 0.00          | 0                | 0.00          |
| CLN283           |        | On 20/09/2015 | Spot Bond | 0.00000   | 101.47599 | 0.00000      | 101.41452      |                   |            | 0.00          | 0                | 0.00          |
| CLN284           |        | On 20/06/2017 | Spot Bond | 0.00000   | 101.70732 | 0.00000      | 101.63620      |                   |            | 0.00          | 0                | 0.00          |
| CLN285           |        | On 20/06/2017 | Spot Bond | 0.00000   | 101.70732 | 0.00000      | 101.63620      |                   |            | 0.00          | 0                | 0.00          |
| CLN286           |        | On 20/06/2017 | Spot Bond | 0.00000   | 101.70732 | 0.00000      | 101.63620      |                   |            | 0.00          | 0                | 0.00          |
| CLN287           |        | On 20/06/2017 | Spot Bond | 0.00000   | 101.70732 | 0.00000      | 101.63620      |                   |            | 0.00          | 0                | 0.00          |
| CLN288           |        | On 10/08/2017 | Spot Bond | 0.00000   | 100.92534 | 0.00000      | 100.46152      |                   |            | 0.00          | 0                | 0.00          |
| CLN289           |        | On 30/08/2017 | Spot Bond | 0.00000   | 100.65935 | 0.00000      | 100.07791      |                   |            | 0.00          | 0                | 0.00          |
| CLN290           |        | On 26/06/2017 | Spot Bond | 0.00000   | 101.92679 | 0.00000      | 101.90363      |                   |            | 0.00          | 0                | 0.00          |
| CLN291           |        | On 26/06/2017 | Spot Bond | 0.00000   | 101.66387 | 0.00000      | 101.64020      |                   |            | 0.00          | 0                | 0.00          |
| CLN292           |        | On 26/06/2017 | Spot Bond | 0.00000   | 103.90924 | 0.00000      | 103.89024      |                   |            | 0.00          | 0                | 0.00          |
| CLN293           |        | On 30/06/2017 | Spot Bond | 0.00000   | 101.52403 | 0.00000      | 101.50053      |                   |            | 0.00          | 0                | 0.00          |
| CLN294           |        | On 26/06/2017 | Spot Bond | 0.00000   | 101.64480 | 0.00000      | 101.62141      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN295           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 101.38811 |           | 0.00000      | 101.36419      |                   |            | 0.00          | 0                | 200,000,000.00 |
| CLN296           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 101.81373 |           | 0.00000      | 101.79018      |                   |            | 0.00          | 0                | 0.00           |
| CLN297           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 101.52408 |           | 0.00000      | 101.50058      |                   |            | 0.00          | 0                | 0.00           |
| CLN298           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 101.52408 |           | 0.00000      | 101.50058      |                   |            | 0.00          | 0                | 0.00           |
| CLN299           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 101.47312 |           | 0.00000      | 101.40109      |                   |            | 0.00          | 0                | 0.00           |
| CLN301           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 120.47353 |           | 0.00000      | 120.47353      |                   |            | 0.00          | 0                | 0.00           |
| CLN302           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 103.28889 |           | 0.00000      | 103.26890      |                   |            | 0.00          | 0                | 0.00           |
| CLN303           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 121.04199 |           | 0.00000      | 121.04199      |                   |            | 0.00          | 0                | 0.00           |
| CLN304           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 119.91513 |           | 0.00000      | 119.91513      |                   |            | 0.00          | 0                | 0.00           |
| CLN305           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 120.64165 |           | 0.00000      | 120.64165      |                   |            | 0.00          | 0                | 0.00           |
| CLN310           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 117.17790 |           | 0.00000      | 117.17790      |                   |            | 0.00          | 0                | 0.00           |
| CLN311           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 117.44630 |           | 0.00000      | 117.44630      |                   |            | 0.00          | 0                | 0.00           |
| CLN313           | On 14/11/2022 | Spot Bond  |     | 0.00000  | 100.43608 |           | 0.00000      | 100.36697      |                   |            | 0.00          | 0                | 0.00           |
| CLN314           | On 14/11/2022 | Spot Bond  |     | 11.05500 | 92.35196  |           | 10.93500     | 92.94007       |                   |            | 0.00          | 0                | 0.00           |
| CLN315           | On 20/03/2023 | Spot Bond  |     | 11.57500 | 93.84889  |           | 11.45500     | 94.43815       |                   |            | 0.00          | 0                | 0.00           |
| CLN316           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 101.40496 |           | 0.00000      | 101.33626      |                   |            | 0.00          | 0                | 0.00           |
| CLN317           | On 20/03/2023 | Spot Bond  |     | 0.00000  | 101.78169 |           | 0.00000      | 101.70745      |                   |            | 0.00          | 0                | 0.00           |
| CLN318           | On 14/11/2022 | Spot Bond  |     | 0.00000  | 100.42601 |           | 0.00000      | 100.35850      |                   |            | 0.00          | 0                | 0.00           |
| CLN319           | On 24/07/2017 | Spot Bond  |     | 0.00000  | 100.81810 |           | 0.00000      | 100.75422      |                   |            | 0.00          | 0                | 0.00           |
| CLN320           | On 30/04/2018 | Spot Bond  |     | 0.00000  | 100.76065 |           | 0.00000      | 100.69046      |                   |            | 0.00          | 0                | 300,000,000.00 |
| CLN321           | On 30/04/2018 | Spot Bond  |     | 8.80500  | 100.82289 |           | 8.80500      | 100.79928      |                   |            | 0.00          | 0                | 0.00           |
| CLN322           | On 20/12/2015 | Spot Bond  |     | 0.00000  | 101.55647 |           | 0.00000      | 101.49166      |                   |            | 0.00          | 0                | 0.00           |
| CLN323           | On 24/07/2017 | Spot Bond  |     | 0.00000  | 102.47210 |           | 0.00000      | 102.40651      |                   |            | 0.00          | 0                | 0.00           |
| CLN324           | On 20/06/2018 | Spot Bond  |     | 0.00000  | 113.81237 |           | 0.00000      | 113.81237      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN325           | On 20/06/2018 | Spot Bond  | 0.00000   | 101.63091 | 0.00000   | 101.56298    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN326           | On 20/06/2018 | Spot Bond  | 0.00000   | 101.66108 | 0.00000   | 101.59188    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN327           | On 20/06/2023 | Spot Bond  | 0.00000   | 101.77768 | 0.00000   | 101.70360    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN328           | On 20/06/2018 | Spot Bond  | 0.00000   | 101.62296 | 0.00000   | 101.55461    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN329           | On 20/06/2017 | Spot Bond  | 0.00000   | 102.27185 | 0.00000   | 102.17621    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN330           | On 20/06/2017 | Spot Bond  | 0.00000   | 102.27185 | 0.00000   | 102.17621    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN331           | On 20/06/2017 | Spot Bond  | 0.00000   | 102.27185 | 0.00000   | 102.17621    |                |                   |            | 0.00          | 0                | 20,000,000.00 |
| CLN332           | On 20/06/2018 | Spot Bond  | 0.00000   | 101.90296 | 0.00000   | 101.87821    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN333           | On 21/06/2014 | Spot Bond  | 0.00000   | 101.33045 | 0.00000   | 101.31228    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN334           | On 19/07/2014 | Spot Bond  | 0.00000   | 100.77652 | 0.00000   | 100.75869    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN335           | On 30/06/2017 | Spot Bond  | 0.00000   | 101.40496 | 0.00000   | 101.33626    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN336           | On 20/09/2015 | Spot Bond  | 0.00000   | 103.69089 | 0.00000   | 103.69089    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN337           | On 20/09/2018 | Spot Bond  | 0.00000   | 103.73520 | 0.00000   | 103.73520    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN338           | On 23/06/2014 | Spot Bond  | 0.00000   | 101.32797 | 0.00000   | 101.26952    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN339           | On 28/07/2017 | Spot Bond  | 0.00000   | 100.72918 | 0.00000   | 100.66386    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN340           | On 20/12/2018 | Spot Bond  | 0.00000   | 102.07291 | 0.00000   | 101.98642    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN341           | On 30/06/2017 | Spot Bond  | 0.00000   | 101.41348 | 0.00000   | 101.34437    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN342           | On 20/06/2017 | Spot Bond  | 0.00000   | 102.42609 | 0.00000   | 102.39430    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN343           | On 20/12/2023 | Spot Bond  | 0.00000   | 101.98565 | 0.00000   | 101.95979    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN344           | On 20/12/2018 | Spot Bond  | 0.00000   | 101.50886 | 0.00000   | 101.48939    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN345           | On 20/12/2023 | Spot Bond  | 0.00000   | 101.72139 | 0.00000   | 101.64968    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN346           | On 28/07/2017 | Spot Bond  | 0.00000   | 100.72189 | 0.00000   | 100.65724    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN347           | On 10/02/2016 | Spot Bond  | 0.00000   | 100.42893 | 0.00000   | 100.36713    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN348           | On 23/06/2014 | Spot Bond  |     | 0.00000  | 101.31845 |           | 0.00000      | 101.26043      |                   |            | 0.00          | 0                | 0.00          |
| CLN349           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 101.37087 |           | 0.00000      | 101.30384      |                   |            | 0.00          | 0                | 0.00          |
| CLN350           | On 28/10/2018 | Spot Bond  |     | 0.00000  | 100.72752 |           | 0.00000      | 100.70750      |                   |            | 0.00          | 0                | 0.00          |
| CLN351           | On 24/02/2017 | Spot Bond  |     | 0.00000  | 100.18380 |           | 0.00000      | 100.10495      |                   |            | 0.00          | 0                | 0.00          |
| CLN352           | On 24/02/2017 | Spot Bond  |     | 0.00000  | 100.18380 |           | 0.00000      | 100.10495      |                   |            | 0.00          | 0                | 0.00          |
| CLN353           | On 28/05/2019 | Spot Bond  |     | 0.00000  | 100.10080 |           | 0.00000      | 100.04030      |                   |            | 0.00          | 0                | 0.00          |
| CLN354           | On 20/12/2018 | Spot Bond  |     | 0.00000  | 102.35969 |           | 0.00000      | 102.26108      |                   |            | 0.00          | 0                | 0.00          |
| CLN355           | On 24/05/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN356           | On 24/02/2017 | Spot Bond  |     | 0.00000  | 100.19753 |           | 0.00000      | 100.11278      |                   |            | 0.00          | 0                | 0.00          |
| CLN357           | On 24/02/2017 | Spot Bond  |     | 0.00000  | 100.19113 |           | 0.00000      | 100.10913      |                   |            | 0.00          | 0                | 0.00          |
| CLN358           | On 30/04/2018 | Spot Bond  |     | 0.00000  | 100.69924 |           | 0.00000      | 100.63470      |                   |            | 0.00          | 0                | 0.00          |
| CLN359           | On 24/07/2017 | Spot Bond  |     | 0.00000  | 100.81287 |           | 0.00000      | 100.74940      |                   |            | 0.00          | 0                | 0.00          |
| CLN360           | On 20/03/2019 | Spot Bond  |     | 0.00000  | 101.41156 |           | 0.00000      | 101.35279      |                   |            | 0.00          | 0                | 0.00          |
| CLN361           | On 20/03/2024 | Spot Bond  |     | 10.55000 | 102.14598 |           | 10.55000     | 102.11745      |                   |            | 0.00          | 0                | 0.00          |
| CLN362           | On 20/03/2024 | Spot Bond  |     | 10.23500 | 104.06670 |           | 10.11500     | 104.78356      |                   |            | 0.00          | 0                | 0.00          |
| CLN363           | On 20/03/2024 | Spot Bond  |     | 0.00000  | 101.49837 |           | 0.00000      | 101.43522      |                   |            | 0.00          | 0                | 0.00          |
| CLN364           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.67769 |           | 0.00000      | 100.60125      |                   |            | 0.00          | 0                | 0.00          |
| CLN365           | On 20/03/2024 | Spot Bond  |     | 12.37500 | 106.01401 |           | 12.25500     | 106.66983      |                   |            | 0.00          | 0                | 0.00          |
| CLN366           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.70630 |           | 0.00000      | 100.62664      |                   |            | 0.00          | 0                | 0.00          |
| CLN367           | On 06/08/2023 | Spot Bond  |     | 12.40500 | 105.69785 |           | 12.28500     | 106.31930      |                   |            | 0.00          | 0                | 0.00          |
| CLN368           | On 26/07/2022 | Spot Bond  |     | 10.83500 | 105.09179 |           | 10.71500     | 105.70600      |                   |            | 0.00          | 0                | 0.00          |
| CLN369           | On 06/08/2023 | Spot Bond  |     | 0.00000  | 100.70630 |           | 0.00000      | 100.62664      |                   |            | 0.00          | 0                | 0.00          |
| CLN370           | On 26/07/2022 | Spot Bond  |     | 0.00000  | 100.75280 |           | 0.00000      | 100.68538      |                   |            | 0.00          | 0                | 0.00          |
| CLN371           | On 20/03/2024 | Spot Bond  |     | 0.00000  | 101.97534 |           | 0.00000      | 101.89614      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN372           | On 20/09/2023 | Spot Bond  |     | 0.00000 | 101.46017 |           | 0.00000      | 101.38774      |                   |            | 0.00          | 0                | 0.00          |
| CLN373           | On 20/09/2023 | Spot Bond  |     | 0.00000 | 101.14347 |           | 0.00000      | 101.07040      |                   |            | 0.00          | 0                | 0.00          |
| CLN374           | On 20/06/2019 | Spot Bond  |     | 0.00000 | 100.97488 |           | 0.00000      | 100.91044      |                   |            | 0.00          | 0                | 0.00          |
| CLN375           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.96276 |           | 0.00000      | 100.89134      |                   |            | 0.00          | 0                | 10,000,000.00 |
| CLN376           | On 20/03/2021 | Spot Bond  |     | 9.75500 | 101.97428 |           | 9.64500      | 102.48732      |                   |            | 0.00          | 0                | 0.00          |
| CLN377           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 101.16822 |           | 0.00000      | 101.13879      |                   |            | 0.00          | 0                | 0.00          |
| CLN42            | On 18/04/2028 | Spot Bond  |     | 7.01000 | 39.05589  |           | 7.01000      | 39.03415       |                   |            | 0.00          | 0                | 0.00          |
| CLN55            | On 18/04/2028 | Spot Bond  |     | 0.00000 | 154.92810 |           | 0.00000      | 154.92810      |                   |            | 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  |     | 8.70500 | 134.51015 |           | 8.57500      | 135.39490      |                   |            | 0.00          | 0                | 0.00          |
| CLN88            | On 28/04/2028 | Spot Bond  |     | 8.32000 | 144.59946 |           | 8.19000      | 147.09760      |                   |            | 0.00          | 0                | 0.00          |
| CLN89            | On 02/03/2028 | Spot Bond  |     | 8.32000 | 144.95165 |           | 8.19000      | 147.43216      |                   |            | 0.00          | 0                | 0.00          |
| CLNF01           | On 20/10/2015 | Spot Bond  |     | 0.00000 | 90.36975  |           | 0.00000      | 90.35060       |                   |            | 0.00          | 0                | 0.00          |
| CLNF02           | On 20/10/2015 | Spot Bond  |     | 0.00000 | 90.28740  |           | 0.00000      | 90.26809       |                   |            | 0.00          | 0                | 0.00          |
| CLNF03           | On 10/10/2016 | Spot Bond  |     | 0.00000 | 101.21130 |           | 0.00000      | 101.18934      |                   |            | 0.00          | 0                | 0.00          |
| CLNF04           | On 10/10/2016 | Spot Bond  |     | 0.00000 | 101.21130 |           | 0.00000      | 101.18934      |                   |            | 0.00          | 0                | 0.00          |
| CLNF05           | On 20/09/2016 | Spot Bond  |     | 0.00000 | 101.71624 |           | 0.00000      | 101.69400      |                   |            | 0.00          | 0                | 0.00          |
| CLNF06           | On 20/12/2016 | Spot Bond  |     | 0.00000 | 101.60013 |           | 0.00000      | 101.57944      |                   |            | 0.00          | 0                | 0.00          |
| CLNF07           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 101.62300 |           | 0.00000      | 101.60200      |                   |            | 0.00          | 0                | 0.00          |
| CLNF08           | On 10/07/2017 | Spot Bond  |     | 0.00000 | 101.16110 |           | 0.00000      | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| CLNF09           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 101.58666 |           | 0.00000      | 101.52058      |                   |            | 0.00          | 0                | 0.00          |
| CLNF10           | On 24/07/2017 | Spot Bond  |     | 0.00000 | 100.81810 |           | 0.00000      | 100.75422      |                   |            | 0.00          | 0                | 0.00          |
| CLNF11           | On 20/03/2018 | Spot Bond  |     | 0.00000 | 101.43774 |           | 0.00000      | 101.37787      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CLNF12           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.96906 | 0.00000   | 100.90627    |                |                   |            | 0.00          | 0                | 0.00             |
| CLNF13           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.98018 | 0.00000   | 100.91780    |                |                   |            | 0.00          | 0                | 0.00             |
| COH001           | On 26/11/2018 | Spot Bond  | 0.00000   | 100.20946 | 0.00000   | 100.18636    |                |                   |            | 0.00          | 0                | 0.00             |
| COH002           | On 15/04/2019 | Spot Bond  | 0.00000   | 101.14114 | 0.00000   | 101.11836    |                |                   |            | 0.00          | 0                | 0.00             |
| COJ02            | On 15/09/2016 | Spot Bond  | 9.10000   | 105.82955 | 9.00500   | 105.91823    |                |                   |            | 0.00          | 0                | 0.00             |
| COJ04            | On 05/06/2018 | Spot Bond  | 9.06500   | 99.76161  | 8.95000   | 100.11689    |                |                   |            | 0.00          | 0                | 1,159,478,500.00 |
| COJ05            | On 05/06/2023 | Spot Bond  | 10.36500  | 110.57201 | 10.25500  | 111.22353    |                |                   |            | 0.00          | 0                | 0.00             |
| COJ06            | On 09/12/2015 | Spot Bond  | 8.45000   | 103.15025 | 8.35500   | 103.26248    |                |                   |            | 0.00          | 0                | 144,800,000.00   |
| COJ07            | On 23/03/2021 | Spot Bond  | 9.95500   | 106.11452 | 9.84500   | 106.63698    |                |                   |            | 0.00          | 0                | 383,100,000.00   |
| COT01            | On 03/04/2023 | Spot Bond  | 10.36500  | 94.36997  | 10.24500  | 94.99800     |                |                   |            | 0.00          | 0                | 1,351,100,000.00 |
| COT02            | On 03/04/2028 | Spot Bond  | 11.05000  | 95.74281  | 10.92000  | 96.59134     |                |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| COT03            | On 05/06/2028 | Spot Bond  | 11.05000  | 88.77678  | 10.92000  | 89.59535     |                |                   |            | 0.00          | 0                | 0.00             |
| CPL002           | On 29/11/2014 | Spot Bond  | 0.00000   | 100.30957 | 0.00000   | 100.21193    |                |                   |            | 0.00          | 0                | 0.00             |
| CPL003           | On 28/02/2017 | Spot Bond  | 0.00000   | 100.14355 | 0.00000   | 100.12314    |                |                   |            | 0.00          | 0                | 0.00             |
| CPL005           | On 01/03/2015 | Spot Bond  | 0.00000   | 100.03767 | 0.00000   | 100.01886    |                |                   |            | 0.00          | 0                | 0.00             |
| CPL007           | On 01/08/2015 | Spot Bond  | 0.00000   | 100.64833 | 0.00000   | 100.62885    |                |                   |            | 0.00          | 0                | 0.00             |
| CPV01            | On 30/06/2029 | Spot Bond  | 11.27500  | 103.04228 | 11.16500  | 103.55667    |                |                   |            | 0.00          | 0                | 0.00             |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 | 10.36475  | 100.00000 | 10.33963     |                |                   |            | 0.00          | 0                | 0.00             |
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   | 100.72692 | 0.00000   | 100.70923    |                |                   |            | 0.00          | 0                | 0.00             |
| DENG44           | On 29/09/2017 | Spot Bond  | 8.34000   | 97.01883  | 8.22500   | 97.31728     |                |                   |            | 0.00          | 0                | 0.00             |
| DENG50           | On 25/08/2014 | Spot Bond  | 0.00000   | 100.11444 | 0.00000   | 100.06536    |                |                   |            | 0.00          | 0                | 0.00             |
| DENG51           | On 03/09/2014 | Spot Bond  | 0.00000   | 99.98343  | 0.00000   | 99.93374     |                |                   |            | 0.00          | 0                | 0.00             |
| DENG52           | On 21/11/2014 | Spot Bond  | 0.00000   | 100.19630 | 0.00000   | 100.14716    |                |                   |            | 0.00          | 0                | 0.00             |
| DLT01U           | On 28/11/2014 | Spot Bond  | 100.00000 | 69.65809  | 100.00000 | 69.52981     |                |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|-------------------|
| DLTB02           | On 09/12/2016 | Spot Bond  | 0.00000   | 99.90599  | 0.00000   | 99.88722     |                |                   |                       | 0.00          | 0                | 0.00              |
| DLTC03           | On 06/08/2014 | Spot Bond  | 0.00000   | 100.46048 | 0.00000   | 100.40932    |                |                   |                       | 0.00          | 0                | 0.00              |
| DOL002           | On 15/07/2018 | Spot Bond  | 0.00000   | 101.55018 | 0.00000   | 101.45111    |                |                   |                       | 0.00          | 0                | 0.00              |
| DOL003           | On 20/09/2018 | Spot Bond  | 0.00000   | 102.06889 | 0.00000   | 101.98258    |                |                   |                       | 0.00          | 0                | 0.00              |
| DOL004           | On 24/01/2019 | Spot Bond  | 0.00000   | 101.39343 | 0.00000   | 101.35943    |                |                   |                       | 0.00          | 0                | 0.00              |
| DRD03            | On 03/07/2014 | Spot Bond  | 0.00000   | 101.73147 | 0.00000   | 101.70342    |                |                   |                       | 0.00          | 0                | 0.00              |
| DRD04            | On 03/07/2015 | Spot Bond  | 0.00000   | 101.81564 | 0.00000   | 101.78620    |                |                   |                       | 0.00          | 0                | 0.00              |
| DV21             | On 15/06/2016 | Spot Bond  | 7.33000   | 113.78346 | 7.23500   | 113.95373    |                |                   |                       | 0.00          | 0                | 741,400,000.00    |
| DV22             | On 07/02/2020 | Spot Bond  | 8.60500   | 106.76448 | 8.49000   | 107.26160    |                |                   | 457,786,000,000.00    |               | 53,200,000       | 6,898,700,000.00  |
| DV23             | On 27/02/2023 | Spot Bond  | 9.11500   | 107.90284 | 8.99500   | 108.61666    |                |                   | 137,636,500,000.00    |               | 15,100,000       | 12,276,352,600.00 |
| DV24             | On 18/02/2024 | Spot Bond  | 9.22500   | 105.75120 | 9.10500   | 106.50290    |                |                   | 3,707,178,795,000.00  |               | 401,862,200      | 401,862,200.00    |
| DV29             | On 18/02/2029 | Spot Bond  | 9.81500   | 105.12230 | 9.69500   | 106.04007    |                |                   | 57,795,236,863,000.00 |               | 5,888,460,200    | 9,126,898,400.00  |
| DVC001           | On 09/06/2014 | Spot Bond  | 0.00000   | 99.88219  | 0.00000   | 99.83179     |                |                   |                       | 0.00          | 0                | 1,000,000,000.00  |
| DVC003           | On 09/12/2014 | Spot Bond  | 0.00000   | 99.91928  | 0.00000   | 99.90315     |                |                   |                       | 0.00          | 0                | 0.00              |
| DVF16            | On 19/11/2016 | Spot Bond  | 0.00000   | 100.29052 | 0.00000   | 100.27267    |                |                   |                       | 0.00          | 0                | 0.00              |
| DVF17            | On 18/03/2017 | Spot Bond  | 0.00000   | 101.39968 | 0.00000   | 101.38222    |                |                   |                       | 0.00          | 0                | 0.00              |
| E170             | On 01/08/2020 | Spot Bond  | 8.25500   | 129.49207 | 8.14000   | 130.09732    |                |                   |                       | 0.00          | 0                | 2,000,000,000.00  |
| EDC01            | On 04/04/2016 | Spot Bond  | 0.00000   | 102.39987 | 0.00000   | 102.36770    |                |                   |                       | 0.00          | 0                | 0.00              |
| EFC01            | On 31/08/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |                       | 0.00          | 0                | 0.00              |
| EFC02            | On 31/08/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |                       | 0.00          | 0                | 0.00              |
| EFC03            | On 31/08/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |                       | 0.00          | 0                | 0.00              |
| EFC04            | On 31/08/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |                       | 0.00          | 0                | 0.00              |
| EL15             | On 29/06/2015 | Spot Bond  | 0.10000   | 134.55905 | 0.10000   | 134.50023    |                |                   |                       | 0.00          | 0                | 2,050,000,000.00  |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| EL28             | On 02/05/2028 | Spot Bond  | 1.92000   | 121.75348 |           | 1.87000      | 122.41203      |                   |            | 6,528,000,000,000.00 | 3,400,000,000    | 4,700,000,000.00  |
| EL29             | On 19/11/2029 | Spot Bond  | 1.93000   | 109.36083 |           | 1.88000      | 110.03859      |                   |            | 6,176,000,000,000.00 | 3,200,000,000    | 1,600,000,000.00  |
| EL30             | On 29/07/2030 | Spot Bond  | 2.07500   | 108.49755 |           | 2.02500      | 109.17304      |                   |            | 0.00                 | 0                | 0.00              |
| EL31             | On 02/06/2031 | Spot Bond  | 2.10000   | 100.09838 |           | 2.10000      | 100.04918      |                   |            | 840,000,000,000.00   | 400,000,000      | 19,100,000,000.00 |
| EMM01            | On 28/07/2020 | Spot Bond  | 9.85500   | 106.87242 |           | 9.74500      | 107.35464      |                   |            | 0.00                 | 0                | 0.00              |
| EMM02            | On 11/03/2021 | Spot Bond  | 9.70500   | 107.39659 |           | 9.59500      | 107.92505      |                   |            | 0.00                 | 0                | 0.00              |
| EMM03            | On 04/05/2024 | Spot Bond  | 10.10000  | 100.52066 |           | 9.97000      | 101.29942      |                   |            | 0.00                 | 0                | 0.00              |
| EMM04            | On 16/05/2028 | Spot Bond  | 10.50500  | 94.29876  |           | 10.38500     | 94.75143       |                   |            | 0.00                 | 0                | 0.00              |
| EMM05            | On 17/04/2029 | Spot Bond  | 10.66500  | 101.31641 |           | 10.54500     | 101.79781      |                   |            | 0.00                 | 0                | 4,666,666,200.00  |
| EPF001           | On 19/08/2015 | Spot Bond  | 0.00000   | 100.31656 |           | 0.00000      | 100.29709      |                   |            | 0.00                 | 0                | 500,000,000.00    |
| EPF002           | On 28/05/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 100.00000    | 12.08533       |                   |            | 0.00                 | 0                | 30,000,000,000.00 |
| EPFC08           | On 12/09/2014 | Spot Bond  | 0.00000   | 99.84814  |           | 0.00000      | 99.83129       |                   |            | 0.00                 | 0                | 0.00              |
| EPFC09           | On 06/11/2014 | Spot Bond  | 0.00000   | 100.48124 |           | 0.00000      | 100.46356      |                   |            | 0.00                 | 0                | 0.00              |
| EPFC10           | On 19/11/2014 | Spot Bond  | 0.00000   | 100.24590 |           | 0.00000      | 100.19310      |                   |            | 0.00                 | 0                | 0.00              |
| EPFC11           | On 19/02/2015 | Spot Bond  | 0.00000   | 100.24776 |           | 0.00000      | 100.19457      |                   |            | 0.00                 | 0                | 0.00              |
| EQ185U           | On 11/06/2014 | Spot Bond  | 100.00000 | 98.11828  |           | 100.00000    | 97.85523       |                   |            | 0.00                 | 0                | 0.00              |
| EQ205U           | On 10/09/2014 | Spot Bond  | 100.00000 | 78.83369  |           | 100.00000    | 78.66379       |                   |            | 0.00                 | 0                | 0.00              |
| EQ206U           | On 15/10/2014 | Spot Bond  | 100.00000 | 75.78331  |           | 100.00000    | 75.63144       |                   |            | 0.00                 | 0                | 0.00              |
| EQ207U           | On 14/08/2014 | Spot Bond  | 100.00000 | 83.71560  |           | 100.00000    | 83.52403       |                   |            | 0.00                 | 0                | 0.00              |
| EQ208U           | On 11/07/2014 | Spot Bond  | 100.00000 | 90.79602  |           | 100.00000    | 90.57072       |                   |            | 0.00                 | 0                | 0.00              |
| EQS01            | On 18/11/2014 | Spot Bond  | 3.00000   | 128.24879 |           | 3.00000      | 128.18270      |                   |            | 0.00                 | 0                | 0.00              |
| EQS02            | On 01/07/2015 | Spot Bond  | 11.51000  | 106.86131 |           | 11.41500     | 106.92325      |                   |            | 0.00                 | 0                | 0.00              |
| EQS04            | On 22/09/2015 | Spot Bond  | 0.00000   | 105.28710 |           | 0.00000      | 105.26497      |                   |            | 0.00                 | 0                | 0.00              |
| EQS05            | On 25/04/2017 | Spot Bond  | 0.00000   | 100.85253 |           | 0.00000      | 100.82935      |                   |            | 0.00                 | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded  | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|-------------------|-------------------|
| EQS06            | On 09/04/2018 | Spot Bond  | 0.00000   | 101.64755 |           | 0.00000      | 101.62586      |                   |                       | 0.00          | 0                 | 0.00              |
| EQS07            | On 09/04/2018 | Spot Bond  | 10.12000  | 96.72726  |           | 10.01500     | 97.02071       |                   |                       | 0.00          | 0                 | 0.00              |
| EQS08A           | On 04/10/2018 | Spot Bond  | 0.00000   | 101.29030 |           | 0.00000      | 101.26916      |                   |                       | 0.00          | 0                 | 0.00              |
| EQS09            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.10490 |           | 0.00000      | 100.04193      |                   |                       | 0.00          | 0                 | 0.00              |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 0.00000   | 100.36453 |           | 0.00000      | 100.34209      |                   |                       | 0.00          | 0                 | 0.00              |
| ERS3B2           | On 17/08/2014 | Spot Bond  | 0.00000   | 100.33648 |           | 0.00000      | 100.31580      |                   |                       | 0.00          | 0                 | 0.00              |
| ERS3B3           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.28505 |           | 0.00000      | 100.22383      |                   |                       | 0.00          | 0                 | 0.00              |
| ERS3C2           | On 17/08/2014 | Spot Bond  | 0.00000   | 100.37096 |           | 0.00000      | 100.34812      |                   |                       | 0.00          | 0                 | 0.00              |
| ERS3C3           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.31288 |           | 0.00000      | 100.24567      |                   |                       | 0.00          | 0                 | 0.00              |
| ERSA11           | On 17/08/2014 | Spot Bond  | 0.00000   | 100.31271 |           | 0.00000      | 100.29351      |                   |                       | 0.00          | 0                 | 0.00              |
| ERSA12           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.32142 |           | 0.00000      | 100.30168      |                   |                       | 0.00          | 0                 | 0.00              |
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.26458 |           | 0.00000      | 100.20777      |                   |                       | 0.00          | 0                 | 0.00              |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.27575 |           | 0.00000      | 100.21654      |                   |                       | 0.00          | 0                 | 0.00              |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.26235 |           | 0.00000      | 100.20602      |                   |                       | 0.00          | 0                 | 0.00              |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.27166 |           | 0.00000      | 100.21332      |                   |                       | 0.00          | 0                 | 0.00              |
| ES15             | On 30/08/2015 | Spot Bond  | 6.91000   | 102.99670 |           | 6.81500      | 103.08977      |                   |                       | 0.00          | 0                 | 200,000,000.00    |
| ES18             | On 20/04/2018 | Spot Bond  | 7.88000   | 105.62230 |           | 7.77500      | 105.95571      |                   | 1,891,200,000,000.00  |               | 240,000,000       | 9,363,400,000.00  |
| ES23             | On 25/01/2023 | Spot Bond  | 8.64500   | 111.70003 |           | 8.52500      | 112.43580      |                   | 2,135,252,756,000.00  |               | 246,992,800       | 12,318,193,200.00 |
| ES26             | On 02/04/2026 | Spot Bond  | 8.91000   | 93.67793  |           | 8.78000      | 94.55130       |                   | 66,794,519,781,000.00 | 7,496,579,100 | 36,792,100,000.00 |                   |
| ES33             | On 15/09/2033 | Spot Bond  | 9.73500   | 82.34357  |           | 9.62000      | 83.17158       |                   | 75,504,694,072,500.00 | 7,756,003,500 | 39,629,435,700.00 |                   |
| ES42             | On 25/04/2042 | Spot Bond  | 9.96500   | 87.18590  |           | 9.86000      | 88.03688       |                   |                       | 0.00          | 0                 | 38,500,000,000.00 |
| EXX01            | On 19/05/2017 | Spot Bond  | 0.00000   | 100.32947 |           | 0.00000      | 100.30919      |                   |                       | 0.00          | 0                 | 0.00              |
| EXX02            | On 19/05/2019 | Spot Bond  | 0.00000   | 100.34015 |           | 0.00000      | 100.31919      |                   |                       | 0.00          | 0                 | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| FIFB01           | On 24/08/2015 | Spot Bond  | 0.00000   | 100.18375 |           | 0.00000      | 100.16361      |                   |            | 0.00                     | 0                | 0.00              |
| FIFB02           | On 17/04/2016 | Spot Bond  | 0.00000   | 100.95794 |           | 0.00000      | 100.93818      |                   |            | 0.00                     | 0                | 0.00              |
| FIFB03           | On 26/06/2016 | Spot Bond  | 0.00000   | 101.40624 |           | 0.00000      | 101.38631      |                   |            | 0.00                     | 0                | 0.00              |
| FIFC07           | On 28/08/2014 | Spot Bond  | 0.00000   | 100.12681 |           | 0.00000      | 100.10883      |                   |            | 0.00                     | 0                | 0.00              |
| FIFC09           | On 08/10/2014 | Spot Bond  | 0.00000   | 101.00093 |           | 0.00000      | 100.98310      |                   |            | 0.00                     | 0                | 0.00              |
| FIFC10           | On 11/09/2014 | Spot Bond  | 0.00000   | 101.52584 |           | 0.00000      | 101.47068      |                   |            | 0.00                     | 0                | 0.00              |
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 | 11.10231  |           | 100.00000    | 11.07542       |                   |            | 0.00                     | 0                | 0.00              |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 | 10.80447  |           | 100.00000    | 10.77830       |                   |            | 0.00                     | 0                | 0.00              |
| FR2A4A           | On 15/09/2023 | Spot Bond  | 0.00000   | 101.51655 |           | 0.00000      | 101.45585      |                   |            | 0.00                     | 0                | 0.00              |
| FR2A4B           | On 15/09/2023 | Spot Bond  | 0.00000   | 101.57945 |           | 0.00000      | 101.51624      |                   |            | 0.00                     | 0                | 0.00              |
| FR2A4C           | On 15/09/2023 | Spot Bond  | 0.00000   | 101.70521 |           | 0.00000      | 101.63694      |                   |            | 0.00                     | 0                | 0.00              |
| FR2A4D           | On 15/09/2023 | Spot Bond  | 0.00000   | 101.83092 |           | 0.00000      | 101.75757      |                   |            | 0.00                     | 0                | 0.00              |
| FRB03            | On 15/09/2014 | Spot Bond  | 6.75000   | 102.54670 |           | 6.65500      | 102.55532      |                   |            | 398,812,275,000.00       | 59,083,300       | 900,997,000.00    |
| FRB05            | On 21/12/2018 | Spot Bond  | 9.54000   | 100.07924 |           | 9.43500      | 100.42601      |                   |            | 1,265,958,000,000.00     | 132,700,000      | 1,914,900,000.00  |
| FRB08            | On 10/06/2016 | Spot Bond  | 0.00000   | 101.51783 |           | 0.00000      | 101.50091      |                   |            | 0.00                     | 0                | 0.00              |
| FRB09            | On 10/06/2017 | Spot Bond  | 0.00000   | 101.51776 |           | 0.00000      | 101.50084      |                   |            | 0.00                     | 0                | 0.00              |
| FRB10            | On 25/01/2017 | Spot Bond  | 0.00000   | 100.85186 |           | 0.00000      | 100.83074      |                   |            | 0.00                     | 0                | 0.00              |
| FRB11            | On 11/12/2022 | Spot Bond  | 0.00000   | 103.95403 |           | 0.00000      | 103.93511      |                   |            | 0.00                     | 0                | 0.00              |
| FRB12            | On 02/06/2024 | Spot Bond  | 100.00000 | 0.02075   |           | 100.00000    | 0.02069        |                   |            | 5,110,000,000,000,000.00 | 51,100,000,000   | 72,700,000,000.00 |
| FRB13            | On 02/06/2026 | Spot Bond  | 100.00000 | 0.00369   |           | 100.00000    | 0.00368        |                   |            | 100,000,000,000,000.00   | 1,000,000,000    | 14,800,000,000.00 |
| FRB14            | On 02/06/2026 | Spot Bond  | 100.00000 | 10.04978  |           | 100.00000    | 10.02754       |                   |            | 115,000,000,000,000.00   | 1,150,000,000    | 12,500,000,000.00 |
| FRBC21           | On 21/12/2018 | Spot Bond  | 11.34000  | 107.72080 |           | 11.23500     | 108.05983      |                   |            | 4,745,790,000,000.00     | 418,500,000      | 409,800,000.00    |
| FRBC22           | On 21/12/2018 | Spot Bond  | 0.00000   | 100.28850 |           | 0.00000      | 100.26104      |                   |            | 0.00                     | 0                | 0.00              |
| FRBI22           | On 31/01/2022 | Spot Bond  | 2.14000   | 129.29306 |           | 2.10000      | 129.47538      |                   |            | 0.00                     | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|----------------|
| FRBI23           | On 07/12/2023 | Spot Bond  | 2.06000   |       | 270.77506 |           | 2.05500      | 270.52112      |                   |                        | 0.00          | 0                | 0.00           |
| FRBI25           | On 31/01/2025 | Spot Bond  | 2.17000   |       | 109.85298 |           | 2.18000      | 109.60237      |                   |                        | 0.00          | 0                | 0.00           |
| FRBI28           | On 31/03/2028 | Spot Bond  | 2.47000   |       | 155.33459 |           | 2.42000      | 156.02169      |                   |                        | 0.00          | 0                | 200,000,000.00 |
| FRBI33           | On 07/12/2033 | Spot Bond  | 2.29000   |       | 209.13092 |           | 2.27000      | 212.51330      |                   |                        | 0.00          | 0                | 60,000,000.00  |
| FRBN04           | On 15/09/2015 | Spot Bond  | 7.76000   |       | 109.80744 |           | 7.66500      | 109.90464      |                   |                        | 0.00          | 0                | 0.00           |
| FRBZ01           | On 30/11/2020 | Spot Bond  | 7.91100   |       | 60.34859  |           | 7.91100      | 60.33616       |                   |                        | 0.00          | 0                | 0.00           |
| FRBZ02           | On 28/10/2024 | Spot Bond  | 9.47600   |       | 38.10322  |           | 9.47600      | 38.09285       |                   |                        | 0.00          | 0                | 0.00           |
| FRBZ03           | On 10/12/2024 | Spot Bond  | 9.71000   |       | 36.80984  |           | 9.71000      | 36.79969       |                   |                        | 0.00          | 0                | 0.00           |
| FRC02U           | On 02/03/2015 | Spot Bond  | 100.00000 |       | 59.77169  |           | 100.00000    | 59.65829       |                   | 360,000,000,000,000.00 | 3,600,000,000 | 3,600,000,000.00 |                |
| FRC101           | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.28153 |           | 0.00000      | 100.25046      |                   |                        | 0.00          | 0                | 0.00           |
| FRC105           | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.27386 |           | 0.00000      | 100.24364      |                   |                        | 0.00          | 0                | 0.00           |
| FRC106           | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.27386 |           | 0.00000      | 100.24364      |                   |                        | 0.00          | 0                | 0.00           |
| FRC107           | On 03/06/2021 | Spot Bond  | 0.00000   |       | 99.97251  |           | 0.00000      | 99.89009       |                   |                        | 0.00          | 0                | 0.00           |
| FRC108           | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.26931 |           | 0.00000      | 100.23959      |                   |                        | 0.00          | 0                | 0.00           |
| FRC109           | On 20/06/2017 | Spot Bond  | 0.00000   |       | 101.92368 |           | 0.00000      | 101.89866      |                   |                        | 0.00          | 0                | 0.00           |
| FRC110           | On 15/06/2016 | Spot Bond  | 0.00000   |       | 102.20129 |           | 0.00000      | 102.17377      |                   |                        | 0.00          | 0                | 0.00           |
| FRC112           | On 20/06/2017 | Spot Bond  | 0.00000   |       | 101.65411 |           | 0.00000      | 101.63270      |                   |                        | 0.00          | 0                | 0.00           |
| FRC113           | On 20/06/2017 | Spot Bond  | 0.00000   |       | 101.82417 |           | 0.00000      | 101.80048      |                   |                        | 0.00          | 0                | 0.00           |
| FRC114           | On 20/06/2014 | Spot Bond  | 0.00000   |       | 102.18722 |           | 0.00000      | 102.17238      |                   |                        | 0.00          | 0                | 0.00           |
| FRC115           | On 20/06/2017 | Spot Bond  | 7.47000   |       | 98.00000  |           | 7.47000      | 98.00000       |                   |                        | 0.00          | 0                | 0.00           |
| FRC116           | On 20/06/2017 | Spot Bond  | 7.47000   |       | 100.00000 |           | 7.47000      | 100.00000      |                   |                        | 0.00          | 0                | 0.00           |
| FRC117           | On 15/06/2016 | Spot Bond  | 0.00000   |       | 102.16893 |           | 0.00000      | 102.14183      |                   |                        | 0.00          | 0                | 0.00           |
| FRC118           | On 20/06/2017 | Spot Bond  | 0.00000   |       | 101.75757 |           | 0.00000      | 101.68435      |                   |                        | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC119           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC120           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC121           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.67113 | 0.00000   | 101.60152    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC122           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.96138 | 0.00000   | 101.93482    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC123           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC124           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.72742 | 0.00000   | 101.65546    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC125           | On 20/09/2017 | Spot Bond  | 6.00000   | 100.00000 | 6.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC126           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC127           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC128           | On 20/09/2017 | Spot Bond  | 0.00000   | 101.84198 | 0.00000   | 101.76521    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC129           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC130           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC131           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC132           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC133           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC134           | On 20/09/2017 | Spot Bond  | 0.00000   | 102.28953 | 0.00000   | 102.19390    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC135           | On 20/09/2017 | Spot Bond  | 0.00000   | 102.21936 | 0.00000   | 102.12669    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC136           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC137           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC138           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC139           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC140           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC141           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC142           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC143           | On 20/09/2017 | Spot Bond  | 100.09221 |       | 16.34468  |           | 100.09221    | 16.30505       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           | On 20/09/2017 | Spot Bond  | 0.00000   |       | 101.56050 |           | 0.00000      | 101.49552      |                   |            | 0.00          | 0                | 0.00          |
| FRC145           | On 20/09/2017 | Spot Bond  | 0.00000   |       | 113.64446 |           | 0.00000      | 113.56824      |                   |            | 0.00          | 0                | 0.00          |
| FRC146           | On 20/09/2014 | Spot Bond  | 0.00000   |       | 101.91511 |           | 0.00000      | 101.89021      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           | On 20/09/2015 | Spot Bond  | 0.00000   |       | 102.15146 |           | 0.00000      | 102.12338      |                   |            | 0.00          | 0                | 0.00          |
| FRC148           | On 24/02/2017 | Spot Bond  | 0.00000   |       | 100.25226 |           | 0.00000      | 100.22445      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           | On 20/09/2015 | Spot Bond  | 0.00000   |       | 105.77898 |           | 0.00000      | 105.76229      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           | On 20/09/2017 | Spot Bond  | 0.00000   |       | 101.78260 |           | 0.00000      | 101.75947      |                   |            | 0.00          | 0                | 0.00          |
| FRC151           | On 20/09/2017 | Spot Bond  | 0.00000   |       | 98.00000  |           | 0.00000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC152           | On 20/12/2017 | Spot Bond  | 0.00000   |       | 101.80337 |           | 0.00000      | 101.77996      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           | On 20/12/2017 | Spot Bond  | 0.00000   |       | 101.63954 |           | 0.00000      | 101.61833      |                   |            | 0.00          | 0                | 0.00          |
| FRC154           | On 20/12/2017 | Spot Bond  | 0.00000   |       | 101.63694 |           | 0.00000      | 101.56876      |                   |            | 0.00          | 0                | 0.00          |
| FRC155           | On 20/12/2017 | Spot Bond  | 0.00000   |       | 102.16921 |           | 0.00000      | 102.07867      |                   |            | 0.00          | 0                | 0.00          |
| FRC158           | On 11/06/2014 | Spot Bond  | 0.00000   |       | 101.53557 |           | 0.00000      | 101.51820      |                   |            | 0.00          | 0                | 0.00          |
| FRC160           | On 12/06/2014 | Spot Bond  | 0.00000   |       | 101.51790 |           | 0.00000      | 101.50050      |                   |            | 0.00          | 0                | 0.00          |
| FRC161           | On 20/12/2017 | Spot Bond  | 0.00000   |       | 101.60677 |           | 0.00000      | 101.53985      |                   |            | 0.00          | 0                | 0.00          |
| FRC162           | On 14/12/2018 | Spot Bond  | 13.22500  |       | 55.48630  |           | 13.22500     | 55.46668       |                   |            | 0.00          | 0                | 0.00          |
| FRC163           | On 20/03/2018 | Spot Bond  | 0.00000   |       | 101.51019 |           | 0.00000      | 101.44731      |                   |            | 0.00          | 0                | 0.00          |
| FRC166           | On 20/03/2018 | Spot Bond  | 0.00000   |       | 101.51221 |           | 0.00000      | 101.44924      |                   |            | 0.00          | 0                | 0.00          |
| FRC167           | On 20/03/2018 | Spot Bond  | 0.00000   |       | 102.31755 |           | 0.00000      | 102.28723      |                   |            | 0.00          | 0                | 0.00          |
| FRC168           | On 20/06/2018 | Spot Bond  | 0.00000   |       | 101.58465 |           | 0.00000      | 101.51865      |                   |            | 0.00          | 0                | 0.00          |
| FRC169           | On 31/01/2025 | Spot Bond  | 3.41500   |       | 97.71276  |           | 3.42500      | 97.48130       |                   |            | 0.00          | 0                | 0.00          |
| FRC170           | On 20/06/2018 | Spot Bond  | 0.00000   |       | 101.65705 |           | 0.00000      | 101.58803      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC171           | On 20/06/2018 | Spot Bond  | 0.00000   | 101.65705 | 0.00000   | 101.58803    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC172           | On 21/02/2018 | Spot Bond  | 0.00000   | 102.19480 | 0.00000   | 102.12637    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC173           | On 30/06/2017 | Spot Bond  | 0.00000   | 101.40496 | 0.00000   | 101.33626    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC174           | On 20/06/2018 | Spot Bond  | 0.00000   | 99.66007  | 0.00000   | 99.59235     |                |                   |            | 0.00          | 0                | 0.00          |
| FRC175           | On 15/06/2016 | Spot Bond  | 0.00000   | 102.95066 | 0.00000   | 103.02598    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC176           | On 20/09/2018 | Spot Bond  | 0.00000   | 101.55647 | 0.00000   | 101.49166    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC177           | On 20/09/2018 | Spot Bond  | 0.00000   | 101.51824 | 0.00000   | 101.45502    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC178           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.67054 | 0.00000   | 100.59490    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC179           | On 20/09/2020 | Spot Bond  | 0.00000   | 101.79175 | 0.00000   | 101.71708    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC180           | On 10/02/2016 | Spot Bond  | 0.00000   | 100.42446 | 0.00000   | 100.36331    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC181           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.66338 | 0.00000   | 100.58855    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC182           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.80817 | 0.00000   | 100.73579    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC183           | On 20/12/2018 | Spot Bond  | 0.00000   | 102.06889 | 0.00000   | 101.98258    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC184           | On 20/12/2018 | Spot Bond  | 0.00000   | 101.62085 | 0.00000   | 101.55335    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC185           | On 20/12/2018 | Spot Bond  | 0.00000   | 102.06688 | 0.00000   | 101.98065    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC186           | On 20/03/2016 | Spot Bond  | 0.00000   | 101.50014 | 0.00000   | 101.43767    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC187           | On 07/03/2017 | Spot Bond  | 0.00000   | 100.25651 | 0.00000   | 100.14641    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC188           | On 20/03/2019 | Spot Bond  | 0.00000   | 101.63694 | 0.00000   | 101.56876    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC189           | On 20/03/2019 | Spot Bond  | 0.00000   | 101.63694 | 0.00000   | 101.56876    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC190           | On 14/03/2016 | Spot Bond  | 0.00000   | 101.54980 | 0.00000   | 101.53139    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC191           | On 02/04/2017 | Spot Bond  | 0.00000   | 101.24512 | 0.00000   | 101.22536    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC192           | On 02/04/2019 | Spot Bond  | 0.00000   | 101.31725 | 0.00000   | 101.29632    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC193           | On 08/04/2016 | Spot Bond  | 0.00000   | 101.07632 | 0.00000   | 101.05747    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC194           | On 08/04/2016 | Spot Bond  | 0.00000   | 101.07632 | 0.00000   | 101.05747    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC195           | On 20/06/2024 | Spot Bond  | 0.00000   | 101.28909 | 0.00000   | 101.21719    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC196           | On 09/04/2016 | Spot Bond  | 0.00000   | 101.06172 | 0.00000   | 101.04279    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC197           | On 09/04/2016 | Spot Bond  | 0.00000   | 101.05715 | 0.00000   | 101.03830    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC198           | On 10/04/2016 | Spot Bond  | 0.00000   | 101.04385 | 0.00000   | 101.02496    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC199           | On 10/04/2016 | Spot Bond  | 0.00000   | 101.04684 | 0.00000   | 101.02790    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC200           | On 17/04/2017 | Spot Bond  | 0.00000   | 101.02306 | 0.00000   | 101.00193    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC201           | On 17/04/2016 | Spot Bond  | 0.00000   | 100.92537 | 0.00000   | 100.90629    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC202           | On 17/04/2017 | Spot Bond  | 0.00000   | 101.02306 | 0.00000   | 101.00193    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC203           | On 17/04/2016 | Spot Bond  | 0.00000   | 100.92146 | 0.00000   | 100.90246    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC204           | On 06/05/2017 | Spot Bond  | 0.00000   | 100.63120 | 0.00000   | 100.60954    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC205           | On 06/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC206           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.24134 | 0.00000   | 100.17541    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC29            | On 22/07/2014 | Spot Bond  | 0.00000   | 100.99210 | 0.00000   | 100.96919    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC37            | On 20/06/2015 | Spot Bond  | 0.00000   | 101.78877 | 0.00000   | 101.76556    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC40            | On 20/12/2015 | Spot Bond  | 0.00000   | 101.77844 | 0.00000   | 101.75537    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC46            | On 10/09/2017 | Spot Bond  | 0.00000   | 101.90583 | 0.00000   | 101.88432    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC57            | On 20/06/2014 | Spot Bond  | 0.00000   | 101.51934 | 0.00000   | 101.49974    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC61            | On 28/07/2017 | Spot Bond  | 0.00000   | 100.78615 | 0.00000   | 100.76449    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC66            | On 31/01/2022 | Spot Bond  | 3.38000   | 118.83184 | 3.34000   | 118.98339    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond  | 0.00000   | 101.81161 | 0.00000   | 101.78810    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond  | 0.00000   | 101.83027 | 0.00000   | 101.80650    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  | 3.36000   | 118.99270 | 3.32000   | 119.14470    |                |                   |            | 0.00          | 0                | 0.00          |
| FRC70            | On 20/09/2014 | Spot Bond  | 1.68000   | 123.94113 | 1.72000   | 123.83577    |                |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| FRC71            | On 31/01/2022 | Spot Bond  | 3.38000   | 118.83184 |           | 3.34000      | 118.98339      |                   |            | 0.00          | 0                | 0.00              |
| FRC72            | On 31/01/2017 | Spot Bond  | 2.66000   | 123.68326 |           | 2.70000      | 123.38753      |                   |            | 0.00          | 0                | 0.00              |
| FRC74            | On 20/09/2016 | Spot Bond  | 2.73000   | 128.29295 |           | 2.77000      | 128.07935      |                   |            | 0.00          | 0                | 0.00              |
| FRC76            | On 28/07/2017 | Spot Bond  | 0.00000   | 100.88547 |           | 0.00000      | 100.86103      |                   |            | 0.00          | 0                | 0.00              |
| FRC78            | On 15/06/2016 | Spot Bond  | 0.00000   | 101.60517 |           | 0.00000      | 101.71569      |                   |            | 0.00          | 0                | 0.00              |
| FRC79            | On 15/06/2016 | Spot Bond  | 0.00000   | 102.42129 |           | 0.00000      | 102.39093      |                   |            | 0.00          | 0                | 0.00              |
| FRC82            | On 15/06/2016 | Spot Bond  | 0.00000   | 102.46442 |           | 0.00000      | 102.43350      |                   |            | 0.00          | 0                | 0.00              |
| FRC83            | On 20/12/2016 | Spot Bond  | 0.00000   | 101.57106 |           | 0.00000      | 101.55077      |                   |            | 0.00          | 0                | 0.00              |
| FRC84            | On 20/12/2016 | Spot Bond  | 0.00000   | 101.79921 |           | 0.00000      | 101.77586      |                   |            | 0.00          | 0                | 0.00              |
| FRC85            | On 20/12/2014 | Spot Bond  | 0.00000   | 104.83355 |           | 0.00000      | 104.81994      |                   |            | 0.00          | 0                | 0.00              |
| FRC86            | On 20/12/2016 | Spot Bond  | 0.00000   | 102.10595 |           | 0.00000      | 102.07848      |                   |            | 0.00          | 0                | 0.00              |
| FRC87            | On 20/12/2016 | Spot Bond  | 0.00000   | 102.02721 |           | 0.00000      | 102.00080      |                   |            | 0.00          | 0                | 0.00              |
| FRC94A           | On 20/03/2017 | Spot Bond  | 0.00000   | 101.68319 |           | 0.00000      | 101.61308      |                   |            | 0.00          | 0                | 0.00              |
| FRC95            | On 15/06/2016 | Spot Bond  | 0.00000   | 102.24874 |           | 0.00000      | 102.22061      |                   |            | 0.00          | 0                | 0.00              |
| FRC96A           | On 20/03/2017 | Spot Bond  | 0.00000   | 101.68118 |           | 0.00000      | 101.61115      |                   |            | 0.00          | 0                | 0.00              |
| FRC97            | On 20/03/2015 | Spot Bond  | 0.00000   | 104.16379 |           | 0.00000      | 104.15369      |                   |            | 0.00          | 0                | 0.00              |
| FRC98            | On 15/06/2016 | Spot Bond  | 0.00000   | 97.81376  |           | 0.00000      | 97.92491       |                   |            | 0.00          | 0                | 0.00              |
| FRC99            | On 24/02/2017 | Spot Bond  | 0.00000   | 94.46269  |           | 0.00000      | 94.51269       |                   |            | 0.00          | 0                | 0.00              |
| FRD003           | On 14/03/2016 | Spot Bond  | 0.00000   | 101.49375 |           | 0.00000      | 101.47603      |                   |            | 0.00          | 0                | 0.00              |
| FRD01U           | On 22/12/2018 | Spot Bond  | 100.00000 | 10.00946  |           | 100.00000    | 9.98521        |                   |            | 0.00          | 0                | 0.00              |
| FRD02U           | On 01/06/2016 | Spot Bond  | 100.00000 | 21.12467  |           | 100.00000    | 21.07350       |                   |            | 0.00          | 0                | 0.00              |
| FRI15            | On 14/03/2015 | Spot Bond  | 4.80000   | 145.60736 |           | 4.84000      | 145.48146      |                   |            | 0.00          | 0                | 0.00              |
| FRJ14            | On 20/07/2014 | Spot Bond  | 0.00000   | 101.21765 |           | 0.00000      | 101.20184      |                   |            | 0.00          | 0                | 0.00              |
| FRJ15            | On 04/04/2015 | Spot Bond  | 0.00000   | 101.56309 |           | 0.00000      | 101.54614      |                   |            | 0.00          | 0                | 24,400,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRJ16            | On 21/01/2016 | Spot Bond  |     | 0.00000  | 102.74277 |           | 0.00000      | 102.72593      |                   |            | 0.00          | 8,039,015,400    | 4,019,507,700.00 |
| FRJ17            | On 04/04/2017 | Spot Bond  |     | 0.00000  | 102.58139 |           | 0.00000      | 102.56457      |                   |            | 0.00          | 0                | 0.00             |
| FRJ18            | On 21/02/2018 | Spot Bond  |     | 0.00000  | 102.20330 |           | 0.00000      | 102.18795      |                   |            | 0.00          | 0                | 500,000,000.00   |
| FRJ19            | On 04/04/2019 | Spot Bond  |     | 0.00000  | 101.54570 |           | 0.00000      | 101.52803      |                   |            | 0.00          | 0                | 44,700,000.00    |
| FRJ20            | On 20/09/2020 | Spot Bond  |     | 0.00000  | 101.35518 |           | 0.00000      | 101.29875      |                   |            | 0.00          | 0                | 44,700,000.00    |
| FRJ21            | On 15/09/2021 | Spot Bond  |     | 0.00000  | 101.45363 |           | 0.00000      | 101.39545      |                   |            | 0.00          | 0                | 0.00             |
| FRS100           | On 15/01/2024 | Spot Bond  |     | 0.00000  | 95.74132  |           | 0.00000      | 95.69398       |                   |            | 0.00          | 0                | 0.00             |
| FRS101           | On 31/01/2038 | Spot Bond  |     | 2.44000  | 130.38283 |           | 2.42000      | 130.68551      |                   |            | 0.00          | 0                | 0.00             |
| FRS102           | On 21/01/2017 | Spot Bond  |     | 0.00000  | 100.82067 |           | 0.00000      | 100.80179      |                   |            | 0.00          | 0                | 0.00             |
| FRS103           | On 23/01/2024 | Spot Bond  |     | 10.38000 | 101.13247 |           | 10.38000     | 101.04710      |                   |            | 0.00          | 0                | 0.00             |
| FRS104           | On 23/01/2024 | Spot Bond  |     | 10.38000 | 101.13247 |           | 10.38000     | 101.04710      |                   |            | 0.00          | 0                | 0.00             |
| FRS105           | On 10/11/2015 | Spot Bond  |     | 0.00000  | 103.12000 |           | 0.00000      | 103.12000      |                   |            | 0.00          | 0                | 0.00             |
| FRS106           | On 22/10/2014 | Spot Bond  |     | 0.00000  | 100.55897 |           | 0.00000      | 100.50885      |                   |            | 0.00          | 0                | 0.00             |
| FRS107           | On 30/01/2016 | Spot Bond  |     | 0.00000  | 100.76971 |           | 0.00000      | 100.69867      |                   |            | 0.00          | 0                | 0.00             |
| FRS108           | On 31/01/2038 | Spot Bond  |     | 2.58000  | 105.28107 |           | 2.56000      | 105.51461      |                   |            | 0.00          | 0                | 0.00             |
| FRS109           | On 07/12/2033 | Spot Bond  |     | 2.60000  | 199.87554 |           | 2.58000      | 200.18335      |                   |            | 0.00          | 0                | 0.00             |
| FRS110           | On 31/01/2038 | Spot Bond  |     | 2.55000  | 105.84856 |           | 2.53000      | 106.08406      |                   |            | 0.00          | 0                | 0.00             |
| FRS111           | On 03/04/2015 | Spot Bond  |     | 0.00000  | 101.00563 |           | 0.00000      | 100.98945      |                   |            | 0.00          | 0                | 0.00             |
| FRS112           | On 07/12/2033 | Spot Bond  |     | 2.63000  | 199.00662 |           | 2.61000      | 199.31204      |                   |            | 0.00          | 0                | 0.00             |
| FRS113           | On 29/04/2019 | Spot Bond  |     | 0.00000  | 100.85681 |           | 0.00000      | 100.78007      |                   |            | 0.00          | 0                | 0.00             |
| FRS114           | On 31/01/2025 | Spot Bond  |     | 2.27000  | 108.81739 |           | 2.28000      | 108.56837      |                   |            | 0.00          | 0                | 0.00             |
| FRS36            | On 07/12/2023 | Spot Bond  |     | 2.57000  | 260.33714 |           | 2.56500      | 260.08142      |                   |            | 0.00          | 0                | 0.00             |
| FRS37            | On 07/12/2023 | Spot Bond  |     | 2.07000  | 270.56565 |           | 2.06500      | 270.31168      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS43            | On 07/12/2023 | Spot Bond  |     | 2.79000   | 255.98325 |           | 2.78500      | 255.72690      |                   |            | 0.00          | 0                | 0.00          |
| FRS46            | On 31/01/2022 | Spot Bond  |     | 2.51000   | 126.06509 |           | 2.47000      | 126.23777      |                   |            | 0.00          | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  |     | 0.00000   | 100.73734 |           | 0.00000      | 100.71705      |                   |            | 0.00          | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  |     | 2.04000   | 126.32499 |           | 2.00000      | 126.60952      |                   |            | 0.00          | 0                | 0.00          |
| FRS56            | On 19/07/2016 | Spot Bond  |     | 0.00000   | 100.92607 |           | 0.00000      | 100.90473      |                   |            | 0.00          | 0                | 0.00          |
| FRS59            | On 07/10/2016 | Spot Bond  |     | 0.00000   | 101.19476 |           | 0.00000      | 101.17417      |                   |            | 0.00          | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  |     | 0.00000   | 100.62117 |           | 0.00000      | 100.60061      |                   |            | 0.00          | 0                | 0.00          |
| FRS64            | On 26/01/2042 | Spot Bond  |     | 2.42000   | 105.31185 |           | 2.40000      | 105.69428      |                   |            | 0.00          | 0                | 0.00          |
| FRS69            | On 31/05/2017 | Spot Bond  |     | 104.97509 | 16.59715  |           | 104.97509    | 16.55516       |                   |            | 0.00          | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  |     | 101.07593 | 22.18291  |           | 101.07593    | 22.12865       |                   |            | 0.00          | 0                | 0.00          |
| FRS74            | On 14/06/2017 | Spot Bond  |     | 100.44759 | 13.48042  |           | 100.44759    | 13.44763       |                   |            | 0.00          | 0                | 0.00          |
| FRS75            | On 13/06/2014 | Spot Bond  |     | 0.00000   | 101.42520 |           | 0.00000      | 101.37098      |                   |            | 0.00          | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  |     | 100.76967 | 20.40709  |           | 100.76967    | 20.35731       |                   |            | 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  |     | 2.12000   | 113.16303 |           | 2.10000      | 113.58345      |                   |            | 0.00          | 0                | 0.00          |
| FRS82            | On 21/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS85            | On 31/01/2025 | Spot Bond  |     | 2.13000   | 110.27032 |           | 2.14000      | 110.01907      |                   |            | 0.00          | 0                | 0.00          |
| FRS86            | On 23/04/2018 | Spot Bond  |     | 0.00000   | 98.44359  |           | 0.00000      | 98.44031       |                   |            | 0.00          | 0                | 0.00          |
| FRS87            | On 31/01/2025 | Spot Bond  |     | 2.16000   | 109.95715 |           | 2.17000      | 109.70638      |                   |            | 0.00          | 0                | 0.00          |
| FRS88            | On 28/05/2020 | Spot Bond  |     | 0.00000   | 100.15956 |           | 0.00000      | 100.13687      |                   |            | 0.00          | 0                | 0.00          |
| FRS90            | On 07/12/2023 | Spot Bond  |     | 2.27000   | 337.55126 |           | 2.27000      | 337.09836      |                   |            | 0.00          | 0                | 0.00          |
| FRS92            | On 21/06/2014 | Spot Bond  |     | 0.00000   | 101.09000 |           | 0.00000      | 101.04198      |                   |            | 0.00          | 0                | 0.00          |
| FRS93            | On 11/08/2014 | Spot Bond  |     | 0.00000   | 100.57499 |           | 0.00000      | 100.55374      |                   |            | 0.00          | 0                | 0.00          |
| FRS94            | On 08/08/2018 | Spot Bond  |     | 0.00000   | 100.54355 |           | 0.00000      | 100.52353      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility         | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------|---------------|------------------|------------------|
| FRS95            | On 11/08/2014 | Spot Bond  | 0.00000   | 100.51673 | 0.00000   | 100.49765    |                |                   |                    | 0.00          | 0                | 0.00             |
| FRS96            | On 24/08/2018 | Spot Bond  | 0.00000   | 100.16562 | 0.00000   | 100.14507    |                |                   |                    | 0.00          | 0                | 0.00             |
| FRS97            | On 29/08/2018 | Spot Bond  | 0.00000   | 100.07633 | 0.00000   | 100.01907    |                |                   |                    | 0.00          | 0                | 0.00             |
| FRS99            | On 09/10/2014 | Spot Bond  | 0.00000   | 101.16850 | 0.00000   | 101.14764    |                |                   |                    | 0.00          | 0                | 0.00             |
| FRX14            | On 01/09/2014 | Spot Bond  | 5.91500   | 102.76779 | 5.81000   | 102.77760    |                |                   |                    | 0.00          | 0                | 110,000,000.00   |
| FRX15            | On 14/03/2015 | Spot Bond  | 6.80000   | 103.38390 | 6.70500   | 103.43725    |                |                   |                    | 0.00          | 0                | 100,000,000.00   |
| FRX16            | On 15/09/2016 | Spot Bond  | 7.63000   | 102.50348 | 7.53500   | 102.67966    |                |                   |                    | 0.00          | 0                | 87,000,000.00    |
| FRX17            | On 15/09/2017 | Spot Bond  | 8.06500   | 103.08232 | 7.95000   | 103.38956    |                |                   |                    | 0.00          | 0                | 0.00             |
| FRX18            | On 14/04/2018 | Spot Bond  | 8.25000   | 108.75364 | 8.14500   | 109.08742    |                |                   |                    | 0.00          | 0                | 34,000,000.00    |
| FRX19            | On 15/11/2019 | Spot Bond  | 8.79500   | 101.35200 | 8.68000   | 101.82203    |                |                   | 325,415,000,000.00 |               | 37,000,000       | 2,164,400,000.00 |
| FRX20            | On 01/10/2020 | Spot Bond  | 8.98500   | 100.39287 | 8.87500   | 100.88932    |                |                   |                    | 0.00          | 0                | 0.00             |
| FRX23            | On 28/02/2023 | Spot Bond  | 9.59500   | 91.20105  | 9.48000   | 91.75764     |                |                   |                    | 0.00          | 0                | 0.00             |
| FRX24            | On 10/12/2024 | Spot Bond  | 9.73000   | 106.45035 | 9.60000   | 107.31001    |                |                   |                    | 0.00          | 0                | 0.00             |
| FRX26            | On 01/10/2026 | Spot Bond  | 9.98000   | 98.27348  | 9.85000   | 99.14228     |                |                   |                    | 0.00          | 0                | 500,000,000.00   |
| FRX31            | On 21/02/2031 | Spot Bond  | 10.28500  | 96.46889  | 10.16500  | 97.35260     |                |                   |                    | 0.00          | 0                | 0.00             |
| FRX45            | On 14/04/2045 | Spot Bond  | 10.59500  | 77.61383  | 10.49000  | 78.34736     |                |                   |                    | 0.00          | 0                | 0.00             |
| FS1A1            | On 20/09/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |                    | 0.00          | 0                | 0.00             |
| FS1A2            | On 20/03/2038 | Spot Bond  | 0.00000   | 101.34282 | 0.00000   | 101.32558    |                |                   |                    | 0.00          | 0                | 0.00             |
| FS1A3            | On 20/03/2038 | Spot Bond  | 0.00000   | 101.39475 | 0.00000   | 101.37681    |                |                   |                    | 0.00          | 0                | 0.00             |
| FS1A4            | On 20/03/2038 | Spot Bond  | 0.00000   | 101.41550 | 0.00000   | 101.39728    |                |                   |                    | 0.00          | 0                | 0.00             |
| FS1A5            | On 20/03/2038 | Spot Bond  | 0.00000   | 101.46735 | 0.00000   | 101.44843    |                |                   |                    | 0.00          | 0                | 0.00             |
| FS1B1            | On 20/03/2038 | Spot Bond  | 0.00000   | 101.55033 | 0.00000   | 101.53031    |                |                   |                    | 0.00          | 0                | 0.00             |
| FS1C1            | On 20/03/2038 | Spot Bond  | 0.00000   | 101.61256 | 0.00000   | 101.59171    |                |                   |                    | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FS1D1            | On 20/03/2038 | Spot Bond  | 0.00000   | 101.88212 |           | 0.00000      | 101.85765      |                   |            | 0.00          | 0                | 0.00          |
| FS2A1            | On 20/02/2015 | Spot Bond  | 0.00000   | 100.25414 |           | 0.00000      | 100.23751      |                   |            | 0.00          | 0                | 0.00          |
| FS2A2            | On 20/02/2017 | Spot Bond  | 0.00000   | 100.26751 |           | 0.00000      | 100.24999      |                   |            | 0.00          | 0                | 0.00          |
| FS2A3            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.27954 |           | 0.00000      | 100.26120      |                   |            | 0.00          | 0                | 0.00          |
| FS2A4            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.28240 |           | 0.00000      | 100.26387      |                   |            | 0.00          | 0                | 0.00          |
| FS2A5            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.29044 |           | 0.00000      | 100.27137      |                   |            | 0.00          | 0                | 0.00          |
| FS2B1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.30253 |           | 0.00000      | 100.28265      |                   |            | 0.00          | 0                | 0.00          |
| FS2C1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.31260 |           | 0.00000      | 100.29205      |                   |            | 0.00          | 0                | 0.00          |
| FS2D1            | On 20/08/2038 | Spot Bond  | 0.00000   | 100.35685 |           | 0.00000      | 100.33332      |                   |            | 0.00          | 0                | 0.00          |
| GBL01            | On 15/10/2015 | Spot Bond  | 0.00000   | 101.38570 |           | 0.00000      | 101.36588      |                   |            | 0.00          | 0                | 0.00          |
| GFC03            | On 10/04/2015 | Spot Bond  | 0.00000   | 101.12924 |           | 0.00000      | 101.10878      |                   |            | 0.00          | 0                | 0.00          |
| GFC04            | On 11/04/2017 | Spot Bond  | 9.41500   | 101.54842 |           | 9.30000      | 101.80614      |                   |            | 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          |
| GPT29            | On 04/08/2014 | Spot Bond  | 0.00000   | 100.45836 |           | 0.00000      | 100.40925      |                   |            | 0.00          | 0                | 0.00          |
| GRA311           | On 17/06/2014 | Spot Bond  | 0.00000   | 99.75407  |           | 0.00000      | 99.70488       |                   |            | 0.00          | 0                | 0.00          |
| GRB95            | On 28/07/2014 | Spot Bond  | 0.00000   | 99.08766  |           | 0.00000      | 99.03878       |                   |            | 0.00          | 0                | 0.00          |
| GRDB1            | On 10/01/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GRDC1            | On 10/01/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GRH1A1           | On 25/10/2017 | Spot Bond  | 0.00000   | 100.70506 |           | 0.00000      | 100.64855      |                   |            | 0.00          | 0                | 0.00          |
| GRH1A2           | On 25/10/2017 | Spot Bond  | 0.00000   | 100.72037 |           | 0.00000      | 100.66263      |                   |            | 0.00          | 0                | 0.00          |
| GRH1A3           | On 25/10/2017 | Spot Bond  | 0.00000   | 100.74994 |           | 0.00000      | 100.68984      |                   |            | 0.00          | 0                | 0.00          |
| GRH1B            | On 25/10/2017 | Spot Bond  | 0.00000   | 100.78661 |           | 0.00000      | 100.72358      |                   |            | 0.00          | 0                | 0.00          |
| GRH1C            | On 25/10/2017 | Spot Bond  | 0.00000   | 100.83750 |           | 0.00000      | 100.77037      |                   |            | 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          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| GRT01            | On 08/12/2014 | Spot Bond  |     | 0.00000   | 99.90532  |           | 0.00000      | 99.88639       |                   |            | 0.00          | 0                | 0.00           |
| GRT02            | On 13/05/2016 | Spot Bond  |     | 0.00000   | 101.24084 |           | 0.00000      | 101.22299      |                   |            | 0.00          | 0                | 500,000,000.00 |
| GRT03            | On 15/10/2015 | Spot Bond  |     | 0.00000   | 100.98509 |           | 0.00000      | 100.96547      |                   |            | 0.00          | 0                | 0.00           |
| GRT04            | On 15/09/2016 | Spot Bond  |     | 0.00000   | 102.92498 |           | 0.00000      | 102.90802      |                   |            | 0.00          | 0                | 0.00           |
| GRT05            | On 25/01/2015 | Spot Bond  |     | 0.00000   | 101.25299 |           | 0.00000      | 101.23563      |                   |            | 0.00          | 0                | 100,000,000.00 |
| GRT06            | On 11/12/2017 | Spot Bond  |     | 0.00000   | 99.86794  |           | 0.00000      | 99.84911       |                   |            | 0.00          | 0                | 0.00           |
| GRT07            | On 21/02/2024 | Spot Bond  |     | 0.00000   | 100.29530 |           | 0.00000      | 100.27448      |                   |            | 0.00          | 0                | 0.00           |
| GRX01U           | On 30/06/2032 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| GSIS01           | On 27/06/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| GSIS02           | On 24/02/2015 | Spot Bond  |     | 0.00000   | 100.16107 |           | 0.00000      | 100.14344      |                   |            | 0.00          | 0                | 0.00           |
| GSIS03           | On 26/06/2015 | Spot Bond  |     | 0.00000   | 100.10721 |           | 0.00000      | 100.05358      |                   |            | 0.00          | 0                | 0.00           |
| GSIZ16           | On 23/09/2016 | Spot Bond  |     | 0.00000   | 101.52681 |           | 0.00000      | 101.50588      |                   |            | 0.00          | 0                | 0.00           |
| HCH01            | On 25/10/2016 | Spot Bond  |     | 0.00000   | 100.97640 |           | 0.00000      | 100.95214      |                   |            | 0.00          | 0                | 0.00           |
| HILB01           | On 18/07/2015 | Spot Bond  |     | 0.00000   | 101.31290 |           | 0.00000      | 101.29479      |                   |            | 0.00          | 0                | 0.00           |
| HILB02           | On 13/09/2017 | Spot Bond  |     | 0.00000   | 99.82960  |           | 0.00000      | 99.81070       |                   |            | 0.00          | 0                | 0.00           |
| HILB03           | On 02/05/2018 | Spot Bond  |     | 0.00000   | 100.65184 |           | 0.00000      | 100.63222      |                   |            | 0.00          | 0                | 0.00           |
| HILB04           | On 01/11/2019 | Spot Bond  |     | 0.00000   | 100.66085 |           | 0.00000      | 100.64100      |                   |            | 0.00          | 0                | 0.00           |
| HILC12           | On 28/07/2014 | Spot Bond  |     | 0.00000   | 100.62414 |           | 0.00000      | 100.57486      |                   |            | 0.00          | 0                | 435,000,000.00 |
| HILC13           | On 07/08/2014 | Spot Bond  |     | 0.00000   | 100.40993 |           | 0.00000      | 100.36074      |                   |            | 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           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|-------------------|
| 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   | 100.87587 |           | 0.00000      | 100.85570      |                   |            | 0.00               | 0                | 0.00              |
| HMS1B9           | On 19/07/2015 | Spot Bond  | 8.12743   | 99.00905  |           | 8.03431      | 99.15379       |                   |            | 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   | 100.91673 |           | 0.00000      | 100.89561      |                   |            | 0.00               | 0                | 0.00              |
| HMS1C5           | On 19/07/2015 | Spot Bond  | 8.48011   | 104.41639 |           | 8.38707      | 104.41639      |                   |            | 0.00               | 0                | 0.00              |
| HMS1D2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00              |
| HMS1D4           | On 19/07/2015 | Spot Bond  | 0.00000   | 100.96924 |           | 0.00000      | 100.94689      |                   |            | 0.00               | 0                | 0.00              |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 8.93031   | 104.41639 |           | 8.83738      | 104.41639      |                   |            | 0.00               | 0                | 0.00              |
| HMS1E2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00              |
| HMS1E4           | On 19/07/2015 | Spot Bond  | 0.00000   | 101.03338 |           | 0.00000      | 101.00953      |                   |            | 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   | 100.99962 |           | 0.00000      | 100.97898      |                   |            | 0.00               | 0                | 0.00              |
| HPF02            | On 15/04/2015 | Spot Bond  | 0.00000   | 101.11415 |           | 0.00000      | 101.09192      |                   |            | 0.00               | 0                | 0.00              |
| HPF03            | On 15/04/2016 | Spot Bond  | 0.00000   | 101.15473 |           | 0.00000      | 101.13167      |                   |            | 0.00               | 0                | 0.00              |
| HPF04            | On 17/02/2017 | Spot Bond  | 0.00000   | 100.34279 |           | 0.00000      | 100.32170      |                   |            | 0.00               | 0                | 0.00              |
| HPF05            | On 17/02/2017 | Spot Bond  | 9.89000   | 102.89440 |           | 9.89000      | 102.86696      |                   |            | 0.00               | 0                | 0.00              |
| HWAY20           | On 31/07/2020 | Spot Bond  | 8.33500   | 110.02700 |           | 8.22000      | 110.57260      |                   |            | 348,403,000,000.00 | 41,800,000       | 5,299,700,000.00  |
| HWAY23           | On 07/12/2023 | Spot Bond  | 1.86000   | 275.00400 |           | 1.85500      | 274.75090      |                   |            | 0.00               | 0                | 10,200,000,000.00 |
| HWAY24           | On 07/12/2024 | Spot Bond  | 1.86000   | 275.00400 |           | 1.85500      | 274.75090      |                   |            | 0.00               | 0                | 0.00              |
| HWAY34           | On 31/07/2034 | Spot Bond  | 9.70000   | 99.19307  |           | 9.58500      | 100.15360      |                   |            | 150,350,000,000.00 | 15,500,000       | 15,239,000,000.00 |
| HWAY35           | On 31/07/2035 | Spot Bond  | 9.62500   | 99.78205  |           | 9.51000      | 100.76835      |                   |            | 0.00               | 0                | 0.00              |
| HWF01U           | On 26/03/2015 | Spot Bond  | 100.00000 | 60.67445  |           | 100.00000    | 60.52746       |                   |            | 0.00               | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value          | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| HWF02U           | On 30/09/2016 | Spot Bond  | 100.00000 |       | 15.75188  | 100.00000 | 15.71372     |                |                   |            | 0.00                   | 0                | 0.00              |
| HWF03U           | On 09/10/2014 | Spot Bond  | 100.00000 |       | 90.36241  | 100.00000 | 90.06997     |                |                   |            | 0.00                   | 0                | 0.00              |
| HWF04U           | On 09/10/2015 | Spot Bond  | 100.00000 |       | 42.21278  | 100.00000 | 42.10939     |                |                   |            | 0.00                   | 0                | 0.00              |
| HWF05U           | On 09/10/2016 | Spot Bond  | 100.00000 |       | 21.54740  | 100.00000 | 21.49463     |                |                   |            | 0.00                   | 0                | 0.00              |
| HWF06U           | On 20/11/2016 | Spot Bond  | 100.00000 |       | 13.91908  | 100.00000 | 13.88536     |                |                   |            | 0.00                   | 0                | 0.00              |
| HWF07U           | On 26/03/2015 | Spot Bond  | 100.00000 |       | 64.31374  | 100.00000 | 64.15448     |                |                   |            | 0.00                   | 0                | 0.00              |
| I2025            | On 31/01/2025 | Spot Bond  | 1.52000   |       | 116.97213 | 1.53000   | 116.80487    |                |                   |            | 63,973,912,000,000.00  | 42,088,100,000   | 65,317,900,000.00 |
| I2038            | On 31/01/2038 | Spot Bond  | 1.82000   |       | 120.98442 | 1.80000   | 121.37219    |                |                   |            | 140,140,000,000,000.00 | 77,000,000,000   | 81,313,762,200.00 |
| I2046            | On 31/03/2046 | Spot Bond  | 1.92000   |       | 119.46915 | 1.92000   | 119.41102    |                |                   |            | 212,928,000,000,000.00 | 10,900,000,000   | 07,069,000,000.00 |
| I2050            | On 31/12/2050 | Spot Bond  | 2.00000   |       | 126.40630 | 2.00000   | 126.34445    |                |                   |            | 56,700,000,000,000.00  | 28,350,000,000   | 33,575,000,000.00 |
| IBC01            | On 16/03/2015 | Spot Bond  | 0.00000   |       | 94.05000  | 0.00000   | 93.95000     |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL11            | On 12/03/2015 | Spot Bond  | 7.65000   |       | 104.32514 | 7.55500   | 104.37549    |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL13            | On 12/03/2015 | Spot Bond  | 0.00000   |       | 100.47681 | 0.00000   | 100.45886    |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL14            | On 28/06/2015 | Spot Bond  | 0.00000   |       | 101.67050 | 0.00000   | 101.65077    |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL21            | On 15/03/2016 | Spot Bond  | 8.15000   |       | 104.28153 | 8.05500   | 104.41630    |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL22            | On 15/03/2018 | Spot Bond  | 8.31500   |       | 107.51290 | 8.20000   | 107.86915    |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL25            | On 18/08/2014 | Spot Bond  | 0.00000   |       | 100.30407 | 0.00000   | 100.28541    |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL26            | On 18/08/2014 | Spot Bond  | 4.65000   |       | 116.92521 | 4.69000   | 116.85003    |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL28            | On 18/08/2016 | Spot Bond  | 7.97000   |       | 102.99836 | 7.87500   | 103.16638    |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL32            | On 03/11/2014 | Spot Bond  | 0.00000   |       | 100.55650 | 0.00000   | 100.53811    |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL33            | On 03/11/2016 | Spot Bond  | 0.00000   |       | 100.58894 | 0.00000   | 100.56946    |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL34            | On 31/01/2017 | Spot Bond  | 1.50000   |       | 127.39068 | 1.54000   | 127.09734    |                |                   |            | 0.00                   | 0                | 0.00              |
| IBL36            | On 31/01/2022 | Spot Bond  | 2.11000   |       | 129.55890 | 2.07000   | 129.74201    |                |                   |            | 0.00                   | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| IBL37            | On 02/04/2015 | Spot Bond  |     | 0.00000   | 101.60075 |           | 0.00000      | 101.58334      |                   |            | 0.00               | 0                | 0.00             |
| IBL38            | On 02/04/2017 | Spot Bond  |     | 0.00000   | 102.50052 |           | 0.00000      | 102.48327      |                   |            | 0.00               | 0                | 0.00             |
| IBL39            | On 02/04/2018 | Spot Bond  |     | 8.43500   | 102.54906 |           | 8.32000      | 102.89933      |                   |            | 0.00               | 0                | 0.00             |
| IBL40            | On 15/06/2015 | Spot Bond  |     | 0.00000   | 101.94829 |           | 0.00000      | 101.93098      |                   |            | 0.00               | 0                | 0.00             |
| IBL42            | On 15/06/2017 | Spot Bond  |     | 0.00000   | 103.20787 |           | 0.00000      | 103.19171      |                   |            | 0.00               | 800,000,000      | 400,000,000.00   |
| IBL43            | On 15/11/2015 | Spot Bond  |     | 0.00000   | 100.37987 |           | 0.00000      | 100.36121      |                   |            | 0.00               | 0                | 100,000,000.00   |
| IBL45            | On 21/12/2018 | Spot Bond  |     | 8.97000   | 100.06136 |           | 8.86500      | 100.41502      |                   |            | 0.00               | 0                | 0.00             |
| IBL46            | On 15/01/2020 | Spot Bond  |     | 9.44500   | 93.39307  |           | 9.33000      | 93.83428       |                   |            | 168,121,000,000.00 | 17,800,000       | 177,200,000.00   |
| IBL48            | On 19/03/2016 | Spot Bond  |     | 0.00000   | 101.84275 |           | 0.00000      | 101.82549      |                   |            | 0.00               | 0                | 0.00             |
| IBL49            | On 02/04/2018 | Spot Bond  |     | 8.51500   | 97.45846  |           | 8.40000      | 97.79797       |                   |            | 0.00               | 0                | 99,200,000.00    |
| IBL50            | On 02/08/2020 | Spot Bond  |     | 9.49500   | 101.23213 |           | 9.38000      | 101.72974      |                   |            | 0.00               | 0                | 0.00             |
| IBL52            | On 31/07/2016 | Spot Bond  |     | 0.00000   | 100.64493 |           | 0.00000      | 100.62667      |                   |            | 0.00               | 0                | 0.00             |
| IBL53            | On 31/07/2018 | Spot Bond  |     | 0.00000   | 100.66393 |           | 0.00000      | 100.64513      |                   |            | 0.00               | 0                | 0.00             |
| IBL54            | On 31/07/2016 | Spot Bond  |     | 7.91000   | 101.18234 |           | 7.81500      | 101.34484      |                   |            | 0.00               | 0                | 0.00             |
| IBL55            | On 31/07/2018 | Spot Bond  |     | 8.75000   | 100.56818 |           | 8.64500      | 100.90020      |                   |            | 0.00               | 0                | 0.00             |
| IBL56            | On 31/01/2019 | Spot Bond  |     | 0.00000   | 100.73485 |           | 0.00000      | 100.71400      |                   |            | 0.00               | 0                | 0.00             |
| IBL57            | On 13/02/2017 | Spot Bond  |     | 0.00000   | 100.40610 |           | 0.00000      | 100.38798      |                   |            | 0.00               | 0                | 0.00             |
| IBL58            | On 13/02/2017 | Spot Bond  |     | 8.08500   | 103.62667 |           | 7.97000      | 103.88019      |                   |            | 0.00               | 0                | 0.00             |
| IBL59            | On 17/02/2019 | Spot Bond  |     | 8.71000   | 104.59525 |           | 8.60500      | 104.97506      |                   |            | 0.00               | 0                | 0.00             |
| IBL60            | On 17/02/2024 | Spot Bond  |     | 9.86500   | 105.40182 |           | 9.74500      | 106.12861      |                   |            | 0.00               | 0                | 0.00             |
| IBL61            | On 31/03/2019 | Spot Bond  |     | 0.00000   | 101.21413 |           | 0.00000      | 101.19546      |                   |            | 0.00               | 0                | 0.00             |
| IBL62            | On 24/04/2017 | Spot Bond  |     | 0.00000   | 100.75666 |           | 0.00000      | 100.73841      |                   |            | 0.00               | 0                | 0.00             |
| IDC01U           | On 08/11/2026 | Spot Bond  |     | 100.00000 | 0.00420   |           | 100.00000    | 0.00419        |                   |            | 0.00               | 0                | 0.00             |
| IDCG01           | On 22/10/2016 | Spot Bond  |     | 0.00000   | 100.78780 |           | 0.00000      | 100.76968      |                   |            | 0.00               | 0                | 1,100,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| IDCG02           | On 22/10/2018 | Spot Bond  | 0.00000   | 100.82288 | 0.00000   | 100.80395    |                |                   |                       | 0.00          | 0                | 570,000,000.00   |
| IDCG03           | On 22/10/2020 | Spot Bond  | 9.10500   | 97.32091  | 8.99500   | 97.81098     |                |                   |                       | 0.00          | 0                | 0.00             |
| IDCP01           | On 19/04/2015 | Spot Bond  | 5.00000   | 100.62262 | 5.00000   | 100.60904    |                |                   |                       | 0.00          | 0                | 0.00             |
| IDCP02           | On 19/04/2015 | Spot Bond  | 5.00000   | 100.62262 | 5.00000   | 100.60904    |                |                   |                       | 0.00          | 0                | 0.00             |
| IDCP03           | On 31/01/2017 | Spot Bond  | 5.00000   | 101.70604 | 5.00000   | 101.69216    |                |                   |                       | 0.00          | 0                | 0.00             |
| IDCP04           | On 19/10/2017 | Spot Bond  | 5.00000   | 100.62262 | 5.00000   | 100.60904    |                |                   |                       | 0.00          | 0                | 0.00             |
| IDCP05           | On 14/03/2018 | Spot Bond  | 4.00000   | 100.88641 | 4.00000   | 100.87556    |                |                   |                       | 0.00          | 0                | 0.00             |
| IDW001           | On 30/06/2016 | Spot Bond  | 0.00000   | 102.26850 | 0.00000   | 102.19136    |                |                   |                       | 0.00          | 0                | 0.00             |
| IDW002           | On 30/06/2016 | Spot Bond  | 0.00000   | 102.19055 | 0.00000   | 102.11518    |                |                   |                       | 0.00          | 0                | 0.00             |
| IDW003           | On 30/06/2016 | Spot Bond  | 0.00000   | 101.59228 | 0.00000   | 101.51442    |                |                   |                       | 0.00          | 0                | 0.00             |
| IFM01            | On 31/03/2016 | Spot Bond  | 9.20000   | 107.61093 | 9.20000   | 107.58449    |                |                   |                       | 0.00          | 0                | 0.00             |
| IHL01            | On 29/12/2014 | Spot Bond  | 0.00000   | 101.40918 | 0.00000   | 101.38748    |                |                   |                       | 0.00          | 0                | 0.00             |
| IHL02            | On 29/12/2014 | Spot Bond  | 0.00000   | 101.40918 | 0.00000   | 101.38748    |                |                   |                       | 0.00          | 0                | 0.00             |
| IHL03            | On 17/05/2017 | Spot Bond  | 0.00000   | 100.36459 | 0.00000   | 100.34214    |                |                   |                       | 0.00          | 0                | 0.00             |
| IKH1D            | On 09/12/2028 | Spot Bond  | 100.00000 | 7.11837   | 100.00000 | 8.87636      |                |                   |                       | 0.00          | 0                | 0.00             |
| IN01Q            | On 23/07/2014 | Spot Bond  | 0.00000   | 100.76670 | 0.00000   | 100.74866    |                |                   |                       | 0.00          | 0                | 0.00             |
| IN02Q            | On 05/08/2014 | Spot Bond  | 0.00000   | 100.49991 | 0.00000   | 100.44543    |                |                   |                       | 0.00          | 0                | 0.00             |
| IN03Q            | On 12/08/2014 | Spot Bond  | 0.00000   | 100.37704 | 0.00000   | 100.32271    |                |                   |                       | 0.00          | 0                | 0.00             |
| IN04             | On 15/03/2015 | Spot Bond  | 9.65000   | 101.38240 | 9.55500   | 101.42640    |                |                   | 16,212,000,000,000.00 | 1,680,000,000 | 840,000,000.00   |                  |
| IN04Q            | On 26/08/2014 | Spot Bond  | 0.00000   | 100.12605 | 0.00000   | 100.07199    |                |                   |                       | 0.00          | 4,400,000,000    | 2,200,000,000.00 |
| IN06H            | On 10/09/2014 | Spot Bond  | 0.00000   | 101.42325 | 0.00000   | 101.37104    |                |                   |                       | 0.00          | 0                | 0.00             |
| IN09             | On 01/02/2016 | Spot Bond  | 0.00000   | 100.07991 | 0.00000   | 100.05330    |                |                   |                       | 0.00          | 9,128,000,000    | 4,564,000,000.00 |
| IN191U           | On 16/05/2017 | Spot Bond  | 100.00000 | 8.99506   | 100.00000 | 8.97327      |                |                   |                       | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|---------------|
| IN246U           | On 12/06/2014 | Spot Bond  | 100.00000 | 97.85523  | 100.00000 | 97.59358     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN248U           | On 26/06/2014 | Spot Bond  | 100.00000 | 97.10933  | 100.00000 | 96.85905     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN249U           | On 10/07/2014 | Spot Bond  | 100.00000 | 91.02244  | 100.00000 | 90.79602     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN423U           | On 03/06/2014 | Spot Bond  | 100.00000 | 81.17101  | 100.00000 | 81.17100     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN424U           | On 10/06/2014 | Spot Bond  | 100.00000 | 99.83390  | 100.00000 | 99.56553     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN427U           | On 01/07/2014 | Spot Bond  | 100.00000 | 94.48960  | 100.00000 | 94.24917     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN428U           | On 08/07/2014 | Spot Bond  | 100.00000 | 96.87500  | 100.00000 | 96.12403     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN429U           | On 15/07/2014 | Spot Bond  | 100.00000 | 93.21631  | 100.00000 | 92.53090     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN430U           | On 22/07/2014 | Spot Bond  | 100.00000 | 88.62835  | 100.00000 | 88.00857     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN431U           | On 29/07/2014 | Spot Bond  | 100.00000 | 84.46460  | 100.00000 | 83.90150     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN432U           | On 05/08/2014 | Spot Bond  | 100.00000 | 99.17355  | 100.00000 | 98.36066     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN433U           | On 12/08/2014 | Spot Bond  | 100.00000 | 95.15625  | 100.00000 | 94.41861     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN434U           | On 19/08/2014 | Spot Bond  | 100.00000 | 90.22223  | 100.00000 | 89.55883     |                |                   |                       | 0.00          | 0                | 0.00          |
| IN435U           | On 26/08/2014 | Spot Bond  | 100.00000 | 85.77465  | 100.00000 | 85.17483     |                |                   |                       | 0.00          | 0                | 0.00          |
| INA424           | On 10/06/2014 | Spot Bond  | 5.90000   | 99.82251  | 5.90000   | 99.80640     |                |                   |                       | 0.00          | 0                | 0.00          |
| INA426           | On 24/06/2014 | Spot Bond  | 5.90000   | 99.59752  | 5.90000   | 99.58148     |                |                   |                       | 0.00          | 0                | 0.00          |
| INA427           | On 01/07/2014 | Spot Bond  | 6.00000   | 99.47673  | 6.00000   | 99.46046     |                |                   |                       | 0.00          | 0                | 0.00          |
| INA428           | On 08/07/2014 | Spot Bond  | 6.00000   | 99.36299  | 6.00000   | 99.34676     |                |                   | 27,000,000,000,000.00 | 4,500,000,000 | 4,500,000,000.00 |               |
| INA430           | On 22/07/2014 | Spot Bond  | 6.00000   | 99.13629  | 6.00000   | 99.12014     |                |                   |                       | 0.00          | 0                | 0.00          |
| INA432           | On 05/08/2014 | Spot Bond  | 6.10000   | 98.89267  | 6.10000   | 98.87633     |                |                   |                       | 0.00          | 0                | 0.00          |
| INA433           | On 12/08/2014 | Spot Bond  | 6.10000   | 98.77840  | 6.10000   | 98.76209     |                |                   |                       | 0.00          | 0                | 0.00          |
| INA435           | On 26/08/2014 | Spot Bond  | 6.10000   | 98.55063  | 6.10000   | 98.53440     |                |                   |                       | 0.00          | 0                | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  | 0.00000   | 101.59476 | 0.00000   | 101.57016    |                |                   |                       | 0.00          | 0                | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  | 11.05229  | 103.03357 | 11.05229  | 103.03357    |                |                   |                       | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING116           | On 31/03/2016 | Spot Bond  | 11.05229  | 101.87867 |           | 11.05229     | 101.87867      |                   |            | 0.00          | 0                | 0.00          |
| ING132           | On 22/12/2018 | Spot Bond  | 0.00000   | 101.64456 |           | 0.00000      | 101.62196      |                   |            | 0.00          | 0                | 0.00          |
| ING135           | On 10/12/2014 | Spot Bond  | 0.00000   | 99.83875  |           | 0.00000      | 99.81193       |                   |            | 0.00          | 0                | 0.00          |
| ING138           | On 22/03/2017 | Spot Bond  | 0.00000   | 101.61154 |           | 0.00000      | 101.58941      |                   |            | 0.00          | 0                | 0.00          |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000   | 101.08947 |           | 6.50000      | 101.07180      |                   |            | 0.00          | 0                | 0.00          |
| ING161           | On 20/03/2017 | Spot Bond  | 0.00000   | 101.70732 |           | 0.00000      | 101.63620      |                   |            | 0.00          | 0                | 0.00          |
| ING167           | On 30/09/2014 | Spot Bond  | 0.00000   | 101.23194 |           | 0.00000      | 101.21300      |                   |            | 0.00          | 0                | 0.00          |
| ING196           | On 30/06/2027 | Spot Bond  | 0.00000   | 97.42372  |           | 0.00000      | 97.42372       |                   |            | 0.00          | 0                | 0.00          |
| ING204           | On 13/12/2015 | Spot Bond  | 0.00000   | 101.54306 |           | 0.00000      | 101.48360      |                   |            | 0.00          | 0                | 0.00          |
| ING211           | On 12/04/2016 | Spot Bond  | 0.00000   | 100.89012 |           | 0.00000      | 100.83440      |                   |            | 0.00          | 0                | 0.00          |
| ING228           | On 22/09/2018 | Spot Bond  | 0.00000   | 101.54661 |           | 0.00000      | 101.47854      |                   |            | 0.00          | 0                | 0.00          |
| ING232           | On 04/10/2018 | Spot Bond  | 0.00000   | 101.09747 |           | 0.00000      | 101.03860      |                   |            | 0.00          | 0                | 0.00          |
| ING233           | On 25/06/2014 | Spot Bond  | 0.00000   | 102.72343 |           | 0.00000      | 102.67829      |                   |            | 0.00          | 0                | 0.00          |
| ING235           | On 20/12/2014 | Spot Bond  | 0.00000   | 101.25445 |           | 0.00000      | 101.20222      |                   |            | 0.00          | 0                | 0.00          |
| ING236           | On 20/12/2014 | Spot Bond  | 0.00000   | 101.24439 |           | 0.00000      | 101.19256      |                   |            | 0.00          | 0                | 0.00          |
| ING237           | On 09/06/2014 | Spot Bond  | 0.00000   | 101.38352 |           | 0.00000      | 101.33277      |                   |            | 0.00          | 0                | 0.00          |
| ING239           | On 15/07/2014 | Spot Bond  | 0.00000   | 100.79057 |           | 0.00000      | 100.74001      |                   |            | 0.00          | 0                | 0.00          |
| ING241           | On 03/02/2015 | Spot Bond  | 0.00000   | 100.47568 |           | 0.00000      | 100.42383      |                   |            | 0.00          | 0                | 0.00          |
| ING242           | On 10/02/2015 | Spot Bond  | 0.00000   | 100.35889 |           | 0.00000      | 100.30717      |                   |            | 0.00          | 0                | 0.00          |
| ING243           | On 18/02/2015 | Spot Bond  | 0.00000   | 100.28025 |           | 0.00000      | 100.26308      |                   |            | 0.00          | 0                | 0.00          |
| ING244           | On 18/02/2015 | Spot Bond  | 0.00000   | 100.27701 |           | 0.00000      | 100.26004      |                   |            | 0.00          | 0                | 0.00          |
| ING245           | On 28/08/2014 | Spot Bond  | 0.00000   | 100.08402 |           | 0.00000      | 100.03359      |                   |            | 0.00          | 0                | 0.00          |
| ING247           | On 17/09/2014 | Spot Bond  | 0.00000   | 101.24993 |           | 0.00000      | 101.20123      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| ING251           | On 12/04/2015 | Spot Bond  | 0.00000   | 100.82729 |           | 0.00000      | 100.77548      |                   |            | 0.00               | 0                | 0.00             |
| ING252           | On 20/06/2014 | Spot Bond  | 0.00000   | 100.43114 |           | 0.00000      | 100.37940      |                   |            | 0.00               | 0                | 0.00             |
| ING254           | On 28/11/2014 | Spot Bond  | 0.00000   | 100.09041 |           | 0.00000      | 100.03616      |                   |            | 0.00               | 0                | 0.00             |
| ING89            | On 31/12/2014 | Spot Bond  | 0.00000   | 101.64332 |           | 0.00000      | 101.56294      |                   |            | 0.00               | 0                | 0.00             |
| INGR02           | On 28/11/2014 | Spot Bond  | 0.00000   | 100.11868 |           | 0.00000      | 100.10187      |                   |            | 0.00               | 0                | 0.00             |
| INGR04           | On 08/05/2015 | Spot Bond  | 0.00000   | 100.48288 |           | 0.00000      | 100.42493      |                   |            | 0.00               | 0                | 0.00             |
| INGR05           | On 07/11/2014 | Spot Bond  | 0.00000   | 97.26854  |           | 0.00000      | 97.21668       |                   |            | 0.00               | 0                | 0.00             |
| IP269U           | On 18/06/2014 | Spot Bond  | 100.00000 | 96.30607  |           | 100.00000    | 96.05263       |                   |            | 0.00               | 0                | 0.00             |
| IP270U           | On 10/07/2014 | Spot Bond  | 100.00000 | 91.02244  |           | 100.00000    | 90.79602       |                   |            | 0.00               | 0                | 0.00             |
| IPC02U           | On 04/07/2014 | Spot Bond  | 100.00000 | 92.40506  |           | 100.00000    | 92.17172       |                   |            | 0.00               | 0                | 0.00             |
| IPF01            | On 13/04/2015 | Spot Bond  | 0.00000   | 100.99811 |           | 0.00000      | 100.97863      |                   |            | 0.00               | 0                | 0.00             |
| IPF02            | On 13/04/2016 | Spot Bond  | 0.00000   | 101.01884 |           | 0.00000      | 100.99894      |                   |            | 0.00               | 0                | 0.00             |
| IPF03            | On 13/04/2017 | Spot Bond  | 0.00000   | 101.03271 |           | 0.00000      | 101.01253      |                   |            | 0.00               | 0                | 0.00             |
| IPF06            | On 13/04/2017 | Spot Bond  | 8.66000   | 101.57921 |           | 8.56500      | 101.79299      |                   |            | 0.00               | 0                | 0.00             |
| IPFC01           | On 15/07/2014 | Spot Bond  | 0.00000   | 100.79167 |           | 0.00000      | 100.74219      |                   |            | 0.00               | 0                | 0.00             |
| IPL10            | On 20/05/2021 | Spot Bond  | 9.65500   | 98.95335  |           | 9.54500      | 99.47337       |                   |            | 0.00               | 0                | 1,000,000,000.00 |
| IPL5             | On 28/09/2015 | Spot Bond  | 0.00000   | 101.74336 |           | 0.00000      | 101.72295      |                   |            | 0.00               | 0                | 0.00             |
| IPL6             | On 28/09/2017 | Spot Bond  | 8.91500   | 104.21877 |           | 8.80000      | 104.52410      |                   |            | 161,361,500,000.00 | 18,100,000       | 558,200,000.00   |
| IPL7             | On 05/04/2018 | Spot Bond  | 0.00000   | 101.14760 |           | 0.00000      | 101.12784      |                   |            | 0.00               | 0                | 0.00             |
| IPL8             | On 10/10/2020 | Spot Bond  | 0.00000   | 101.12893 |           | 0.00000      | 101.10848      |                   |            | 0.00               | 0                | 0.00             |
| IPL9             | On 20/05/2021 | Spot Bond  | 0.00000   | 100.61392 |           | 0.00000      | 100.59503      |                   |            | 0.00               | 0                | 0.00             |
| IV012            | On 26/11/2014 | Spot Bond  | 0.00000   | 100.22167 |           | 0.00000      | 100.19722      |                   |            | 0.00               | 0                | 0.00             |
| IV013            | On 22/06/2015 | Spot Bond  | 0.00000   | 101.67444 |           | 0.00000      | 101.65143      |                   |            | 0.00               | 0                | 0.00             |
| IV014            | On 22/06/2015 | Spot Bond  | 8.83000   | 106.42455 |           | 8.73500      | 106.49416      |                   |            | 0.00               | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest  |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| IV015            |        | On 20/09/2022 | Spot Bond | 0.00000   | 103.59234 | 0.00000      | 103.57344      |                   |            | 0.00               | 0                | 0.00           |
| IV016            |        | On 06/12/2021 | Spot Bond | 0.00000   | 99.95560  | 0.00000      | 99.93357       |                   |            | 0.00               | 0                | 0.00           |
| IV017            |        | On 31/01/2022 | Spot Bond | 3.20000   | 120.28850 | 3.16000      | 120.44426      |                   |            | 0.00               | 0                | 916,800,000.00 |
| IV019            |        | On 31/03/2028 | Spot Bond | 3.65000   | 135.77666 | 3.60000      | 136.34707      |                   |            | 0.00               | 0                | 50,000,000.00  |
| IV022            |        | On 02/04/2022 | Spot Bond | 0.00000   | 101.41643 | 0.00000      | 101.39390      |                   |            | 0.00               | 0                | 0.00           |
| IV023            |        | On 11/07/2022 | Spot Bond | 0.00000   | 101.21858 | 0.00000      | 101.19606      |                   |            | 0.00               | 0                | 0.00           |
| IV024            |        | On 27/07/2022 | Spot Bond | 0.00000   | 101.10517 | 0.00000      | 101.08267      |                   |            | 0.00               | 0                | 0.00           |
| IV025            |        | On 12/09/2019 | Spot Bond | 0.00000   | 99.82724  | 0.00000      | 99.80569       |                   |            | 0.00               | 0                | 0.00           |
| IV026            |        | On 27/09/2024 | Spot Bond | 0.00000   | 101.54531 | 0.00000      | 101.52300      |                   |            | 0.00               | 0                | 0.00           |
| IV030            |        | On 31/01/2025 | Spot Bond | 3.52000   | 96.76030  | 3.53000      | 96.53040       |                   |            | 0.00               | 0                | 0.00           |
| IV030A           |        | On 31/01/2025 | Spot Bond | 3.52000   | 102.18324 | 3.53000      | 102.07557      |                   |            | 0.00               | 0                | 0.00           |
| IV031            |        | On 11/03/2025 | Spot Bond | 0.00000   | 99.84061  | 0.00000      | 99.81789       |                   |            | 0.00               | 0                | 0.00           |
| IV032            |        | On 14/08/2023 | Spot Bond | 0.00000   | 100.50361 | 0.00000      | 100.47993      |                   |            | 0.00               | 0                | 0.00           |
| IV04Q            |        | On 10/09/2014 | Spot Bond | 0.00000   | 101.42325 | 0.00000      | 101.37104      |                   |            | 0.00               | 0                | 0.00           |
| IV08             |        | On 30/04/2018 | Spot Bond | 10.54000  | 111.29519 | 10.43500     | 111.61520      |                   |            | 0.00               | 0                | 434,000,000.00 |
| IV09             |        | On 30/04/2018 | Spot Bond | 0.00000   | 100.90992 | 0.00000      | 100.88403      |                   |            | 0.00               | 0                | 500,000,000.00 |
| IV19A            |        | On 31/03/2028 | Spot Bond | 3.65000   | 135.77666 | 3.60000      | 136.34707      |                   |            | 830,375,000,000.00 | 227,500,000      | 284,600,000.00 |
| IV424U           |        | On 12/06/2014 | Spot Bond | 100.00000 | 99.29859  | 100.00000    | 99.03309       |                   |            | 0.00               | 0                | 0.00           |
| IV427U           |        | On 03/07/2014 | Spot Bond | 100.00000 | 94.01367  | 100.00000    | 92.40506       |                   |            | 0.00               | 0                | 0.00           |
| IV428U           |        | On 10/07/2014 | Spot Bond | 100.00000 | 96.80156  | 100.00000    | 96.06261       |                   |            | 0.00               | 0                | 0.00           |
| IV429U           |        | On 17/07/2014 | Spot Bond | 100.00000 | 91.86296  | 100.00000    | 91.19728       |                   |            | 0.00               | 0                | 0.00           |
| IV430U           |        | On 24/07/2014 | Spot Bond | 100.00000 | 87.39740  | 100.00000    | 86.79466       |                   |            | 0.00               | 0                | 0.00           |
| IV432U           |        | On 07/08/2014 | Spot Bond | 100.00000 | 99.01830  | 100.00000    | 98.21976       |                   |            | 0.00               | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV433U           | On 14/08/2014 | Spot Bond  | 100.00000 |       | 93.69231  |           | 100.00000    | 92.97710       |                   |            | 0.00          | 0                | 0.00          |
| IV436U           | On 04/09/2014 | Spot Bond  | 100.00000 |       | 84.00000  |           | 100.00000    | 83.52000       |                   |            | 0.00          | 0                | 0.00          |
| IVA01A           | On 28/08/2014 | Spot Bond  | 0.00000   |       | 100.12728 |           | 0.00000      | 100.10923      |                   |            | 0.00          | 0                | 0.00          |
| IVA02A           | On 17/10/2014 | Spot Bond  | 0.00000   |       | 100.85372 |           | 0.00000      | 100.83616      |                   |            | 0.00          | 0                | 0.00          |
| IVA03A           | On 17/11/2014 | Spot Bond  | 0.00000   |       | 100.24221 |           | 0.00000      | 100.19021      |                   |            | 0.00          | 0                | 0.00          |
| IVA424           | On 12/06/2014 | Spot Bond  | 5.90000   |       | 99.79030  |           | 5.90000      | 99.77421       |                   |            | 0.00          | 0                | 0.00          |
| IVA427           | On 03/07/2014 | Spot Bond  | 6.00000   |       | 99.44420  |           | 6.00000      | 99.42795       |                   |            | 0.00          | 0                | 0.00          |
| IVA428           | On 10/07/2014 | Spot Bond  | 6.00000   |       | 99.33054  |           | 6.00000      | 99.31432       |                   |            | 0.00          | 0                | 0.00          |
| IVA429           | On 17/07/2014 | Spot Bond  | 6.00000   |       | 99.21714  |           | 6.00000      | 99.20096       |                   |            | 0.00          | 0                | 0.00          |
| IVA432           | On 07/08/2014 | Spot Bond  | 6.10000   |       | 98.86000  |           | 6.10000      | 98.84366       |                   |            | 0.00          | 0                | 0.00          |
| IVA436           | On 04/09/2014 | Spot Bond  | 6.10000   |       | 98.40476  |           | 6.10000      | 98.38858       |                   |            | 0.00          | 0                | 0.00          |
| IVC002           | On 12/02/2020 | Spot Bond  | 0.00000   |       | 100.49094 |           | 0.00000      | 100.46984      |                   |            | 0.00          | 0                | 0.00          |
| IVC005           | On 27/07/2015 | Spot Bond  | 0.00000   |       | 100.72781 |           | 0.00000      | 100.70778      |                   |            | 0.00          | 0                | 0.00          |
| IVC006           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 101.14748 |           | 0.00000      | 101.12958      |                   |            | 0.00          | 0                | 0.00          |
| IVC007           | On 04/04/2016 | Spot Bond  | 0.00000   |       | 101.14918 |           | 0.00000      | 101.13038      |                   |            | 0.00          | 0                | 0.00          |
| IVC012           | On 09/08/2014 | Spot Bond  | 0.00000   |       | 100.44917 |           | 0.00000      | 100.43206      |                   |            | 0.00          | 0                | 0.00          |
| IVC014           | On 20/05/2016 | Spot Bond  | 0.00000   |       | 100.27843 |           | 0.00000      | 100.26017      |                   |            | 0.00          | 0                | 0.00          |
| IVC015           | On 22/05/2016 | Spot Bond  | 0.00000   |       | 100.27768 |           | 0.00000      | 100.25659      |                   |            | 0.00          | 0                | 0.00          |
| IVC016           | On 31/05/2017 | Spot Bond  | 0.00000   |       | 100.03688 |           | 0.00000      | 100.01847      |                   |            | 0.00          | 0                | 0.00          |
| IVC017           | On 12/07/2017 | Spot Bond  | 0.00000   |       | 101.01894 |           | 0.00000      | 100.99904      |                   |            | 0.00          | 0                | 0.00          |
| IVC018           | On 12/07/2016 | Spot Bond  | 0.00000   |       | 101.02587 |           | 0.00000      | 101.00583      |                   |            | 0.00          | 0                | 0.00          |
| IVC019           | On 12/07/2017 | Spot Bond  | 0.00000   |       | 101.03974 |           | 0.00000      | 101.01943      |                   |            | 0.00          | 0                | 0.00          |
| IVC020           | On 12/07/2016 | Spot Bond  | 0.00000   |       | 100.97733 |           | 0.00000      | 100.95825      |                   |            | 0.00          | 0                | 0.00          |
| IVC021           | On 19/07/2017 | Spot Bond  | 0.00000   |       | 100.87003 |           | 0.00000      | 100.85000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| IVC022           | On 29/07/2016 | Spot Bond  | 0.00000   | 100.72243 | 0.00000   | 100.70254    |                |                   |            | 0.00          | 0                | 0.00              |
| IVC023           | On 19/09/2016 | Spot Bond  | 0.00000   | 101.54989 | 0.00000   | 101.53018    |                |                   |            | 0.00          | 0                | 0.00              |
| IVC024           | On 15/11/2016 | Spot Bond  | 0.00000   | 100.39065 | 0.00000   | 100.37145    |                |                   |            | 0.00          | 0                | 0.00              |
| IVC025           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.16368 | 0.00000   | 100.14570    |                |                   |            | 0.00          | 0                | 0.00              |
| IVC026           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.16199 | 0.00000   | 100.14420    |                |                   |            | 0.00          | 0                | 0.00              |
| IVC027           | On 03/04/2019 | Spot Bond  | 0.00000   | 101.26915 | 0.00000   | 101.24866    |                |                   |            | 0.00          | 0                | 0.00              |
| IVC028           | On 09/04/2015 | Spot Bond  | 0.00000   | 100.98567 | 0.00000   | 100.96811    |                |                   |            | 0.00          | 0                | 0.00              |
| IVC029           | On 24/04/2017 | Spot Bond  | 0.00000   | 100.79558 | 0.00000   | 100.77637    |                |                   |            | 0.00          | 0                | 0.00              |
| IVC030           | On 29/04/2015 | Spot Bond  | 0.00000   | 100.64440 | 0.00000   | 100.62670    |                |                   |            | 0.00          | 800,000,000      | 400,000,000.00    |
| IVC031           | On 18/08/2014 | Spot Bond  | 0.00000   | 100.00000 | 100.00000 | 82.76644     |                |                   |            | 0.00          | 5,000,000,000    | 10,000,000,000.00 |
| IVF57U           | On 12/02/2015 | Spot Bond  | 100.00000 | 57.28499  | 100.00000 | 57.14622     |                |                   |            | 0.00          | 0                | 0.00              |
| JDG01            | On 30/10/2015 | Spot Bond  | 0.00000   | 100.72878 | 0.00000   | 100.70813    |                |                   |            | 0.00          | 0                | 1,000,000,000.00  |
| JDG02U           | On 22/01/2015 | Spot Bond  | 100.00000 | 60.32658  | 100.00000 | 60.17883     |                |                   |            | 0.00          | 0                | 0.00              |
| JDG03            | On 15/04/2016 | Spot Bond  | 0.00000   | 101.52910 | 0.00000   | 101.50987    |                |                   |            | 0.00          | 0                | 300,000,000.00    |
| JDG03U           | On 21/02/2016 | Spot Bond  | 100.00000 | 21.69587  | 100.00000 | 21.64331     |                |                   |            | 0.00          | 0                | 0.00              |
| JDG04            | On 15/04/2018 | Spot Bond  | 0.00000   | 101.06371 | 0.00000   | 101.04250    |                |                   |            | 0.00          | 0                | 0.00              |
| JDG07U           | On 14/11/2014 | Spot Bond  | 100.00000 | 83.82688  | 100.00000 | 83.63636     |                |                   |            | 0.00          | 0                | 0.00              |
| JDG08U           | On 28/11/2014 | Spot Bond  | 100.00000 | 82.49374  | 100.00000 | 82.31204     |                |                   |            | 0.00          | 0                | 0.00              |
| JDG09U           | On 29/01/2015 | Spot Bond  | 100.00000 | 59.24341  | 100.00000 | 59.09832     |                |                   |            | 0.00          | 0                | 0.00              |
| JDG10U           | On 29/01/2015 | Spot Bond  | 100.00000 | 67.95005  | 100.00000 | 67.82114     |                |                   |            | 0.00          | 0                | 0.00              |
| JDG11U           | On 04/02/2015 | Spot Bond  | 100.00000 | 58.70991  | 100.00000 | 58.56768     |                |                   |            | 0.00          | 0                | 0.00              |
| JDG12U           | On 18/03/2015 | Spot Bond  | 100.00000 | 66.06440  | 100.00000 | 65.90436     |                |                   |            | 0.00          | 0                | 0.00              |
| KCF03U           | On 30/10/2015 | Spot Bond  | 100.00000 | 82.88288  | 100.00000 | 82.63473     |                |                   |            | 0.00          | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|-------------------|
| KSB007           | On 31/08/2017 | Spot Bond  | 0.00000   | 102.09393 |           | 0.00000      | 102.02373      |                   |            | 0.00               | 0                | 0.00              |
| KSB008           | On 01/11/2017 | Spot Bond  | 0.00000   | 100.81777 |           | 0.00000      | 100.79312      |                   |            | 0.00               | 0                | 0.00              |
| KW01             | On 31/10/2027 | Spot Bond  | 8.70000   | 138.81688 |           | 8.57000      | 140.07804      |                   |            | 0.00               | 0                | 0.00              |
| LBK02            | On 26/03/2015 | Spot Bond  | 0.00000   | 101.74882 |           | 0.00000      | 101.73092      |                   |            | 0.00               | 20,000,000,000   | 10,000,000,000.00 |
| LBK03            | On 01/10/2016 | Spot Bond  | 0.00000   | 101.47579 |           | 0.00000      | 101.45717      |                   |            | 0.00               | 0                | 0.00              |
| LBK05            | On 28/02/2019 | Spot Bond  | 0.00000   | 100.13943 |           | 0.00000      | 100.11962      |                   |            | 0.00               | 0                | 0.00              |
| LBK06            | On 06/03/2017 | Spot Bond  | 0.00000   | 100.16109 |           | 0.00000      | 100.14358      |                   |            | 0.00               | 0                | 0.00              |
| LEW01            | On 31/10/2016 | Spot Bond  | 0.00000   | 100.70461 |           | 0.00000      | 100.68464      |                   |            | 0.00               | 0                | 0.00              |
| LGL02            | On 13/08/2017 | Spot Bond  | 9.01500   | 98.67033  |           | 8.90000      | 98.95329       |                   |            | 792,418,500,000.00 | 87,900,000       | 1,450,000,000.00  |
| LGL03            | On 03/04/2018 | Spot Bond  | 9.16500   | 96.44047  |           | 9.05000      | 96.77175       |                   |            | 0.00               | 0                | 0.00              |
| LGL04            | On 14/08/2020 | Spot Bond  | 9.59500   | 100.78524 |           | 9.48000      | 101.28272      |                   |            | 185,183,500,000.00 | 19,300,000       | 393,700,000.00    |
| LHL01            | On 13/12/2015 | Spot Bond  | 0.00000   | 99.74496  |           | 0.00000      | 99.71672       |                   |            | 0.00               | 0                | 0.00              |
| LHL02            | On 13/12/2015 | Spot Bond  | 10.65000  | 99.81127  |           | 10.55500     | 99.91368       |                   |            | 0.00               | 0                | 1,040,000,000.00  |
| LHL03            | On 13/12/2016 | Spot Bond  | 0.00000   | 99.72091  |           | 0.00000      | 99.69001       |                   |            | 0.00               | 0                | 0.00              |
| LRFA1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.26113 |           | 0.00000      | 100.20075      |                   |            | 0.00               | 0                | 0.00              |
| LRFB1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.27836 |           | 0.00000      | 100.21399      |                   |            | 0.00               | 0                | 0.00              |
| LRFC1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.29899 |           | 0.00000      | 100.22984      |                   |            | 0.00               | 0                | 0.00              |
| MAQ041           | On 09/10/2014 | Spot Bond  | 0.00000   | 100.89794 |           | 0.00000      | 100.84670      |                   |            | 0.00               | 0                | 0.00              |
| MAQ048           | On 06/06/2014 | Spot Bond  | 0.00000   | 99.93484  |           | 0.00000      | 99.88602       |                   |            | 0.00               | 0                | 0.00              |
| MAQ049           | On 06/06/2014 | Spot Bond  | 0.00000   | 99.93628  |           | 0.00000      | 99.88849       |                   |            | 0.00               | 0                | 0.00              |
| MAQ050           | On 02/07/2014 | Spot Bond  | 0.00000   | 98.73904  |           | 0.00000      | 98.72946       |                   |            | 0.00               | 0                | 0.00              |
| MAQ051           | On 09/10/2014 | Spot Bond  | 0.00000   | 97.76006  |           | 0.00000      | 97.70797       |                   |            | 0.00               | 0                | 0.00              |
| MAQ052           | On 25/07/2014 | Spot Bond  | 0.00000   | 99.14672  |           | 0.00000      | 99.09842       |                   |            | 0.00               | 0                | 0.00              |
| MAQ053           | On 22/08/2014 | Spot Bond  | 0.00000   | 98.68763  |           | 0.00000      | 98.63902       |                   |            | 0.00               | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| MAQ08U           | On 11/12/2014 | Spot Bond  | 100.00000 |       | 69.71070  | 100.00000 | 69.57844     |                |                   |            | 0.00              | 0                | 0.00             |
| MAQ09U           | On 14/11/2014 | Spot Bond  | 100.00000 |       | 83.82688  | 100.00000 | 83.63636     |                |                   |            | 0.00              | 0                | 0.00             |
| MAQ0A1           | On 28/02/2018 | Spot Bond  | 0.00000   |       | 101.63606 | 0.00000   | 101.58556    |                |                   |            | 0.00              | 0                | 0.00             |
| MAQ12U           | On 12/12/2014 | Spot Bond  | 100.00000 |       | 62.77013  | 100.00000 | 62.61807     |                |                   |            | 0.00              | 0                | 0.00             |
| MAQ21U           | On 29/07/2014 | Spot Bond  | 100.00000 |       | 83.22148  | 100.00000 | 82.66667     |                |                   |            | 0.00              | 0                | 0.00             |
| MAQ22U           | On 09/06/2014 | Spot Bond  | 100.00000 |       | 98.64865  | 100.00000 | 98.38275     |                |                   |            | 0.00              | 0                | 0.00             |
| MAQ23U           | On 19/06/2014 | Spot Bond  | 100.00000 |       | 96.05263  | 100.00000 | 95.80052     |                |                   |            | 0.00              | 0                | 0.00             |
| MBF027           | On 07/10/2014 | Spot Bond  | 0.00000   |       | 101.20210 | 0.00000   | 101.18437    |                |                   |            | 0.00              | 0                | 0.00             |
| MBF028           | On 16/04/2015 | Spot Bond  | 0.00000   |       | 100.92286 | 0.00000   | 100.90420    |                |                   |            | 0.00              | 0                | 0.00             |
| MBF029           | On 01/10/2015 | Spot Bond  | 0.00000   |       | 101.79013 | 0.00000   | 101.77273    |                |                   |            | 0.00              | 3,000,000,000    | 3,000,000,000.00 |
| MBF030           | On 01/10/2017 | Spot Bond  | 0.00000   |       | 102.25768 | 0.00000   | 102.24044    |                |                   |            | 0.00              | 0                | 0.00             |
| MBF033           | On 28/03/2016 | Spot Bond  | 0.00000   |       | 101.55246 | 0.00000   | 101.53468    |                |                   |            | 0.00              | 2,000,000,000    | 1,000,000,000.00 |
| MBF034           | On 10/09/2014 | Spot Bond  | 0.00000   |       | 99.90422  | 0.00000   | 99.88827     |                |                   |            | 0.00              | 0                | 0.00             |
| MBF035           | On 10/12/2016 | Spot Bond  | 0.00000   |       | 100.18724 | 0.00000   | 100.17046    |                |                   |            | 0.00              | 600,000,000      | 300,000,000.00   |
| MBF036           | On 11/11/2014 | Spot Bond  | 0.00000   |       | 100.39199 | 0.00000   | 100.37524    |                |                   |            | 0.00              | 0                | 0.00             |
| MBF037           | On 11/11/2016 | Spot Bond  | 0.00000   |       | 100.51107 | 0.00000   | 100.49314    |                |                   |            | 0.00              | 0                | 0.00             |
| MBF038           | On 15/04/2015 | Spot Bond  | 0.00000   |       | 100.85597 | 0.00000   | 100.83895    |                |                   |            | 0.00              | 0                | 0.00             |
| MBF039           | On 17/04/2017 | Spot Bond  | 0.00000   |       | 100.88184 | 0.00000   | 100.82677    |                |                   |            | 0.00              | 0                | 0.00             |
| MBP22U           | On 09/09/2014 | Spot Bond  | 100.00000 |       | 98.22064  | 100.00000 | 97.87234     |                |                   |            | 0.00              | 0                | 0.00             |
| MBP23U           | On 13/02/2015 | Spot Bond  | 100.00000 |       | 57.59713  | 100.00000 | 57.45761     |                |                   |            | 0.00              | 0                | 0.00             |
| MBP24U           | On 22/03/2016 | Spot Bond  | 100.00000 |       | 25.09454  | 100.00000 | 25.03375     |                |                   |            | 0.00              | 0                | 0.00             |
| MBP25U           | On 22/03/2015 | Spot Bond  | 100.00000 |       | 61.26597  | 100.00000 | 61.11755     |                |                   |            | 0.00              | 0                | 0.00             |
| MBSA01           | On 16/04/2019 | Spot Bond  | 8.89000   |       | 101.75327 | 8.78500   | 102.13953    |                |                   |            | 80,010,000,000.00 | 9,000,000        | 130,000,000.00   |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| MBSA02           | On 15/04/2019 | Spot Bond  |     | 8.78000   | 101.68389 |           | 8.67500      | 102.07118      |                   |            | 0.00                 | 0                | 0.00             |
| MCB3M            | On 13/12/2014 | Spot Bond  |     | 0.00000   | 99.81619  |           | 0.00000      | 99.79582       |                   |            | 0.00                 | 0                | 0.00             |
| MCB5M            | On 13/12/2014 | Spot Bond  |     | 0.00000   | 99.82956  |           | 0.00000      | 99.81066       |                   |            | 0.00                 | 0                | 0.00             |
| MCB6M            | On 13/01/2015 | Spot Bond  |     | 0.00000   | 100.94951 |           | 0.00000      | 100.93098      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSA1           | On 05/10/2014 | Spot Bond  |     | 0.00000   | 101.02350 |           | 0.00000      | 100.96638      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSA2           | On 05/10/2014 | Spot Bond  |     | 0.00000   | 101.03081 |           | 0.00000      | 100.97329      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSA3           | On 05/10/2016 | Spot Bond  |     | 0.00000   | 101.06734 |           | 0.00000      | 101.00784      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSA4           | On 05/01/2019 | Spot Bond  |     | 0.00000   | 102.71431 |           | 0.00000      | 102.65148      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSA6           | On 05/07/2026 | Spot Bond  |     | 0.00000   | 102.85331 |           | 0.00000      | 102.78750      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSB3           | On 05/10/2016 | Spot Bond  |     | 8.25000   | 102.09835 |           | 8.13500      | 102.31766      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSB4           | On 05/01/2019 | Spot Bond  |     | 8.96000   | 105.25927 |           | 8.85500      | 105.62633      |                   |            | 0.00                 | 0                | 0.00             |
| MEFSB5           | On 05/01/2022 | Spot Bond  |     | 9.78000   | 105.34269 |           | 9.67000      | 105.90163      |                   |            | 0.00                 | 0                | 0.00             |
| MET01            | On 15/12/2014 | Spot Bond  |     | 6.57000   | 105.71566 |           | 6.46500      | 105.75184      |                   |            | 0.00                 | 0                | 0.00             |
| MFS1A1           | On 20/12/2015 | Spot Bond  |     | 0.00000   | 101.40510 |           | 0.00000      | 101.38702      |                   |            | 0.00                 | 0                | 0.00             |
| MFS1A2           | On 20/12/2018 | Spot Bond  |     | 0.00000   | 101.45699 |           | 0.00000      | 101.43821      |                   |            | 0.00                 | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  |     | 9.79500   | 103.91977 |           | 9.65500      | 104.42050      |                   |            | 0.00                 | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  |     | 7.66500   | 102.85108 |           | 7.57000      | 102.94518      |                   |            | 581,007,000,000.00   | 75,800,000       | 5,108,800,000.00 |
| MIL01            | On 31/05/2015 | Spot Bond  |     | 0.00000   | 100.09428 |           | 0.00000      | 100.07543      |                   |            | 0.00                 | 0                | 0.00             |
| MIL02            | On 31/05/2017 | Spot Bond  |     | 9.17500   | 99.09415  |           | 9.06000      | 99.36362       |                   |            | 0.00                 | 0                | 0.00             |
| MMIG01           | On 17/03/2024 | Spot Bond  |     | 0.00000   | 101.56011 |           | 0.00000      | 101.54085      |                   |            | 0.00                 | 0                | 0.00             |
| MMIG02           | On 17/03/2026 | Spot Bond  |     | 9.65500   | 104.13857 |           | 9.54500      | 104.65961      |                   |            | 5,879,895,000,000.00 | 609,000,000      | 1,009,000,000.00 |
| MMS01U           | On 10/12/2016 | Spot Bond  |     | 100.00000 | 10.58229  |           | 100.00000    | 10.55665       |                   |            | 0.00                 | 0                | 0.00             |
| MQB01            | On 31/05/2015 | Spot Bond  |     | 0.00000   | 100.09022 |           | 0.00000      | 100.07218      |                   |            | 0.00                 | 0                | 0.00             |
| MQB02            | On 31/05/2017 | Spot Bond  |     | 8.87500   | 99.08618  |           | 8.76000      | 99.35784       |                   |            | 168,625,000,000.00   | 19,000,000       | 90,000,000.00    |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| MTN02            | On 13/07/2014 | Spot Bond  |     | 6.05500   | 104.41944 |           | 5.95000      | 104.41416      |                   |            | 0.00               | 0                | 69,700,000.00  |
| MTN03            | On 13/07/2015 | Spot Bond  |     | 7.75000   | 105.33461 |           | 7.65500      | 105.41323      |                   |            | 0.00               | 0                | 90,000,000.00  |
| MTN04            | On 13/07/2017 | Spot Bond  |     | 8.81500   | 107.46309 |           | 8.70000      | 107.75205      |                   |            | 270,620,500,000.00 | 30,700,000       | 564,000,000.00 |
| N4A211           | On 14/08/2020 | Spot Bond  |     | 100.89771 | 6.19653   |           | 100.89771    | 6.18141        |                   |            | 0.00               | 0                | 0.00           |
| N4A302           | On 14/08/2020 | Spot Bond  |     | 100.61875 | 6.27945   |           | 100.61875    | 6.26415        |                   |            | 0.00               | 0                | 0.00           |
| N4A305           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00           |
| N4A308           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00           |
| N4A311           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00           |
| N4A405           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00           |
| N4A408           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.40187 |           | 0.00000      | 100.38307      |                   |            | 0.00               | 0                | 0.00           |
| N4A411           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.40750 |           | 0.00000      | 100.38843      |                   |            | 0.00               | 0                | 0.00           |
| N4A502           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.41017 |           | 0.00000      | 100.39097      |                   |            | 0.00               | 0                | 0.00           |
| N4B508           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.44437 |           | 0.00000      | 100.42354      |                   |            | 0.00               | 0                | 0.00           |
| N4C508           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 100.48399 |           | 0.00000      | 100.46126      |                   |            | 0.00               | 0                | 0.00           |
| N4D68U           | On 14/08/2020 | Spot Bond  |     | 100.00000 | 0.39753   |           | 100.00000    | 0.39657        |                   |            | 0.00               | 0                | 0.00           |
| N4E68U           | On 14/08/2020 | Spot Bond  |     | 100.00000 | 0.39753   |           | 100.00000    | 0.39657        |                   |            | 0.00               | 0                | 0.00           |
| NAM01            | On 19/11/2022 | Spot Bond  |     | 9.23000   | 94.74235  |           | 9.11000      | 95.39096       |                   |            | 0.00               | 0                | 0.00           |
| NBK10A           | On 25/07/2016 | Spot Bond  |     | 7.60000   | 101.12843 |           | 7.50500      | 101.29109      |                   |            | 0.00               | 0                | 0.00           |
| NBK11A           | On 28/11/2020 | Spot Bond  |     | 9.31500   | 98.27597  |           | 9.20000      | 98.79743       |                   |            | 0.00               | 0                | 170,608,300.00 |
| NBK11B           | On 27/10/2014 | Spot Bond  |     | 0.00000   | 100.92266 |           | 0.00000      | 100.90621      |                   |            | 0.00               | 0                | 0.00           |
| NBK12A           | On 19/03/2021 | Spot Bond  |     | 9.10500   | 103.30769 |           | 8.99500      | 103.83802      |                   |            | 0.00               | 0                | 0.00           |
| NBK12B           | On 20/02/2015 | Spot Bond  |     | 0.00000   | 100.34964 |           | 0.00000      | 100.33152      |                   |            | 0.00               | 0                | 0.00           |
| NBK13A           | On 19/03/2024 | Spot Bond  |     | 9.56500   | 103.04226 |           | 9.44500      | 103.77761      |                   |            | 0.00               | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| NBK13B           | On 21/02/2017 | Spot Bond  | 0.00000   | 101.61779 |           | 0.00000      | 101.60106      |                   |            | 0.00               | 0                | 0.00             |
| NBK14B           | On 27/08/2015 | Spot Bond  | 0.00000   | 100.44099 |           | 0.00000      | 100.42329      |                   |            | 0.00               | 0                | 0.00             |
| NBK15B           | On 27/08/2017 | Spot Bond  | 0.00000   | 101.32051 |           | 0.00000      | 101.30365      |                   |            | 0.00               | 0                | 0.00             |
| NBK16B           | On 25/07/2016 | Spot Bond  | 0.00000   | 100.72186 |           | 0.00000      | 100.70401      |                   |            | 0.00               | 0                | 0.00             |
| NBK17B           | On 28/11/2016 | Spot Bond  | 0.00000   | 100.29426 |           | 0.00000      | 100.27685      |                   |            | 0.00               | 0                | 0.00             |
| NBK18B           | On 20/03/2017 | Spot Bond  | 0.00000   | 101.34293 |           | 0.00000      | 101.28775      |                   |            | 0.00               | 800,000,000      | 400,000,000.00   |
| NBK2A            | On 15/09/2015 | Spot Bond  | 7.35000   | 106.14069 |           | 7.25500      | 106.23767      |                   |            | 0.00               | 0                | 735,200,000.00   |
| NBK2B            | On 15/09/2015 | Spot Bond  | 0.00000   | 103.36211 |           | 0.00000      | 103.34457      |                   |            | 0.00               | 0                | 0.00             |
| NBK3A            | On 09/09/2019 | Spot Bond  | 8.79000   | 113.43341 |           | 8.68500      | 113.87277      |                   |            | 256,668,000,000.00 | 29,200,000       | 995,800,000.00   |
| NBK4             | On 28/10/2024 | Spot Bond  | 10.87500  | 34.15738  |           | 10.74000     | 34.56417       |                   |            | 0.00               | 0                | 0.00             |
| NBK6A            | On 19/04/2015 | Spot Bond  | 7.75000   | 102.80109 |           | 7.65500      | 102.86006      |                   |            | 0.00               | 0                | 950,000,000.00   |
| NBK6B            | On 19/04/2015 | Spot Bond  | 0.00000   | 100.88752 |           | 0.00000      | 100.86708      |                   |            | 0.00               | 14,000,000,000   | 7,000,000,000.00 |
| NBK7B            | On 19/04/2020 | Spot Bond  | 0.00000   | 100.93403 |           | 0.00000      | 100.91250      |                   |            | 0.00               | 0                | 0.00             |
| NBK9A            | On 23/03/2016 | Spot Bond  | 8.10000   | 103.90798 |           | 8.00500      | 104.04468      |                   |            | 414,720,000,000.00 | 51,200,000       | 492,000,000.00   |
| NBK9B            | On 23/03/2016 | Spot Bond  | 0.00000   | 101.37958 |           | 0.00000      | 101.36072      |                   |            | 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   | 101.03869 |           | 0.00000      | 101.02076      |                   |            | 0.00               | 0                | 550,000,000.00   |
| NCLN54           | On 31/03/2015 | Spot Bond  | 0.00000   | 102.58490 |           | 0.00000      | 102.56682      |                   |            | 0.00               | 0                | 550,000,000.00   |
| NCLN55           | On 07/04/2015 | Spot Bond  | 0.00000   | 101.23118 |           | 0.00000      | 101.20996      |                   |            | 0.00               | 0                | 0.00             |
| NCLN56           | On 15/04/2015 | Spot Bond  | 0.00000   | 101.06391 |           | 0.00000      | 101.04270      |                   |            | 0.00               | 0                | 0.00             |
| NCLN58           | On 01/06/2015 | Spot Bond  | 0.00000   | 100.03905 |           | 0.00000      | 100.01957      |                   |            | 0.00               | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NCLN61           | On 30/11/2015 | Spot Bond  | 0.00000  |       | 89.94748  | 0.00000   | 89.92901     |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN62           | On 02/12/2015 | Spot Bond  | 0.00000  |       | 100.03678 | 0.00000   | 100.01837    |                |                   |            | 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  |       | 100.81403 | 0.00000   | 100.79386    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN65           | On 25/01/2016 | Spot Bond  | 0.00000  |       | 100.88445 | 0.00000   | 100.86251    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN66           | On 29/01/2016 | Spot Bond  | 0.00000  |       | 100.73702 | 0.00000   | 100.71672    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN67           | On 13/07/2016 | Spot Bond  | 0.00000  |       | 101.12279 | 0.00000   | 101.10083    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN69           | On 27/05/2016 | Spot Bond  | 0.00000  |       | 86.18495  | 0.00000   | 86.16584     |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN73           | On 03/07/2015 | Spot Bond  | 0.00000  |       | 101.46412 | 0.00000   | 101.40982    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN74           | On 15/08/2017 | Spot Bond  | 0.00000  |       | 100.42197 | 0.00000   | 100.40119    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN75           | On 20/09/2017 | Spot Bond  | 0.00000  |       | 101.52440 | 0.00000   | 101.50472    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN76           | On 20/09/2015 | Spot Bond  | 0.00000  |       | 101.44140 | 0.00000   | 101.42284    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN77           | On 09/10/2017 | Spot Bond  | 0.00000  |       | 101.15318 | 0.00000   | 101.13259    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN78           | On 20/03/2016 | Spot Bond  | 0.00000  |       | 101.39054 | 0.00000   | 101.37266    |                |                   |            | 0.00          | 2,200,000,000    | 1,100,000,000.00 |
| NCLN79           | On 20/03/2016 | Spot Bond  | 0.00000  |       | 101.34108 | 0.00000   | 101.28524    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN80           | On 20/06/2016 | Spot Bond  | 0.00000  |       | 101.34008 | 0.00000   | 101.28428    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN81           | On 31/01/2017 | Spot Bond  | 0.00000  |       | 100.66481 | 0.00000   | 100.64598    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN82           | On 20/03/2024 | Spot Bond  | 0.00000  |       | 101.55647 | 0.00000   | 101.49166    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN83           | On 20/03/2024 | Spot Bond  | 10.04500 |       | 105.94776 | 9.91500   | 106.74355    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN84           | On 20/03/2024 | Spot Bond  | 0.00000  |       | 101.54642 | 0.00000   | 101.48203    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN85           | On 20/03/2024 | Spot Bond  | 10.08000 |       | 104.72459 | 9.95000   | 105.53742    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN87           | On 20/03/2024 | Spot Bond  | 0.00000  |       | 101.55647 | 0.00000   | 101.49166    |                |                   |            | 0.00          | 0                | 0.00             |
| NCLN88           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 101.39143 | 0.00000   | 101.33349    |                |                   |            | 0.00          | 400,000,000      | 200,000,000.00   |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NCLN89           | On 20/03/2017 | Spot Bond  | 0.00000   | 99.96177  | 0.00000   | 99.94266     |                |                   |            | 0.00          | 0                | 0.00             |
| NED11            | On 17/09/2015 | Spot Bond  | 8.60000   | 104.54945 | 8.50500   | 104.64131    |                |                   |            | 0.00          | 0                | 138,100,000.00   |
| NED13            | On 25/07/2023 | Spot Bond  | 0.00000   | 100.91977 | 0.00000   | 100.89641    |                |                   |            | 0.00          | 0                | 0.00             |
| NED14            | On 29/11/2023 | Spot Bond  | 0.00000   | 100.11215 | 0.00000   | 100.04483    |                |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| NED15            | On 08/04/2024 | Spot Bond  | 10.17000  | 103.56737 | 10.06500  | 104.19476    |                |                   |            | 0.00          | 0                | 0.00             |
| NED16            | On 08/04/2024 | Spot Bond  | 0.00000   | 101.23145 | 0.00000   | 101.16259    |                |                   |            | 0.00          | 0                | 800,000,000.00   |
| NED9             | On 06/07/2017 | Spot Bond  | 0.00000   | 100.98486 | 0.00000   | 100.96793    |                |                   |            | 0.00          | 0                | 0.00             |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 12.26500  | 109.94916 | 12.15000  | 110.32429    |                |                   |            | 0.00          | 0                | 474,700,000.00   |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 0.00000   | 110.06561 | 0.00000   | 110.06226    |                |                   |            | 0.00          | 0                | 0.00             |
| NET48            | On 03/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.67829    |                |                   |            | 0.00          | 0                | 0.00             |
| NHM001           | On 04/09/2015 | Spot Bond  | 0.00000   | 99.99986  | 0.00000   | 99.97588     |                |                   |            | 0.00          | 0                | 0.00             |
| NILB10           | On 08/12/2016 | Spot Bond  | 2.08000   | 163.98922 | 2.08000   | 163.90865    |                |                   |            | 0.00          | 0                | 0.00             |
| NMP20N           | On 24/07/2020 | Spot Bond  | 8.84500   | 105.71632 | 8.73000   | 106.23708    |                |                   |            | 0.00          | 0                | 0.00             |
| NPL08            | On 10/03/2015 | Spot Bond  | 0.00000   | 99.90086  | 0.00000   | 99.88435     |                |                   |            | 0.00          | 0                | 0.00             |
| NPL09            | On 10/09/2014 | Spot Bond  | 0.00000   | 99.86211  | 0.00000   | 101.37657    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 9.47500   | 104.64782 | 9.33500   | 105.22079    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A11           | On 22/05/2016 | Spot Bond  | 0.00000   | 100.25148 | 0.00000   | 100.23241    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.48060 | 0.00000   | 100.46315    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A16           | On 22/05/2048 | Spot Bond  | 0.00000   | 100.23748 | 0.00000   | 100.21950    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1A17           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.24628 | 0.00000   | 100.22762    |                |                   |            | 0.00          | 560,000,000      | 280,000,000.00   |
| NQ1A18           | On 22/05/2049 | Spot Bond  | 0.00000   | 100.24102 | 0.00000   | 100.22277    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 9.67500   | 105.60558 | 9.53500   | 106.32555    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.24633 | 0.00000   | 100.22767    |                |                   |            | 0.00          | 0                | 0.00             |
| NQ1B15           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.25153 | 0.00000   | 100.23247    |                |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| NQ1B16           | On 22/05/2049 | Spot Bond  | 0.00000   |       | 100.24803 |           | 0.00000      | 100.22924      |                   |            | 0.00               | 0                | 0.00             |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 9.87500   |       | 104.61184 |           | 9.73500      | 105.17425      |                   |            | 0.00               | 0                | 0.00             |
| NQ1C14           | On 22/05/2015 | Spot Bond  | 0.00000   |       | 100.25861 |           | 0.00000      | 100.23900      |                   |            | 0.00               | 0                | 0.00             |
| NQ1C15           | On 22/05/2050 | Spot Bond  | 0.00000   |       | 100.25503 |           | 0.00000      | 100.23570      |                   |            | 0.00               | 0                | 0.00             |
| NQ1C16           | On 22/05/2049 | Spot Bond  | 0.00000   |       | 100.25679 |           | 0.00000      | 100.23732      |                   |            | 0.00               | 0                | 0.00             |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 0.00000   |       | 100.32123 |           | 0.00000      | 100.29677      |                   |            | 0.00               | 0                | 0.00             |
| NQF1D6           | On 22/05/2016 | Spot Bond  | 0.00000   |       | 100.30001 |           | 0.00000      | 100.27719      |                   |            | 0.00               | 0                | 0.00             |
| NQF1D7           | On 22/05/2050 | Spot Bond  | 0.00000   |       | 100.26203 |           | 0.00000      | 100.24216      |                   |            | 0.00               | 0                | 0.00             |
| NRA018           | On 30/11/2018 | Spot Bond  | 8.65000   |       | 113.29239 |           | 8.54500      | 113.68244      |                   |            | 0.00               | 0                | 770,700,000.00   |
| NRA022           | On 31/10/2022 | Spot Bond  | 9.05500   |       | 119.66686 |           | 8.94500      | 120.35584      |                   |            | 0.00               | 0                | 1,641,400,000.00 |
| NRA023           | On 31/05/2023 | Spot Bond  | 1.97500   |       | 170.17691 |           | 1.97500      | 170.09388      |                   |            | 0.00               | 0                | 8,400,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  | 9.42000   |       | 122.25717 |           | 9.29000      | 123.41439      |                   |            | 0.00               | 0                | 154,100,000.00   |
| NTC12            | On 25/08/2016 | Spot Bond  | 0.00000   |       | 100.77442 |           | 0.00000      | 100.75479      |                   |            | 0.00               | 0                | 0.00             |
| NTC13            | On 31/01/2015 | Spot Bond  | 0.00000   |       | 100.68293 |           | 0.00000      | 100.66359      |                   |            | 0.00               | 0                | 0.00             |
| NTC15            | On 26/07/2015 | Spot Bond  | 0.00000   |       | 101.44243 |           | 0.00000      | 101.42472      |                   |            | 0.00               | 0                | 0.00             |
| NTC16            | On 22/03/2018 | Spot Bond  | 0.00000   |       | 101.45040 |           | 0.00000      | 101.43054      |                   |            | 0.00               | 0                | 0.00             |
| NTC17            | On 27/02/2017 | Spot Bond  | 0.00000   |       | 100.15374 |           | 0.00000      | 100.13468      |                   |            | 0.00               | 0                | 0.00             |
| NTC18            | On 27/02/2019 | Spot Bond  | 0.00000   |       | 100.15910 |           | 0.00000      | 100.13936      |                   |            | 0.00               | 0                | 0.00             |
| NYT101           | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.16143 |           | 0.00000      | 100.13847      |                   |            | 0.00               | 800,000,000      | 510,000,000.00   |
| NYT102           | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.14424 |           | 0.00000      | 100.05764      |                   |            | 0.00               | 0                | 0.00             |
| NYT13U           | On 28/05/2020 | Spot Bond  | 100.00000 |       | 15.89358  |           | 100.00000    | 15.85508       |                   |            | 0.00               | 0                | 0.00             |
| OCT1A1           | On 18/10/2015 | Spot Bond  | 100.00000 |       | 41.28233  |           | 100.00000    | 41.18122       |                   |            | 0.00               | 0                | 0.00             |
| OML01            | On 27/10/2015 | Spot Bond  | 6.88000   |       | 103.58589 |           | 6.78500      | 103.69400      |                   |            | 339,184,000,000.00 | 49,300,000       | 123,075,100.00   |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 |       | 14.61093  |           | 100.00000    | 14.57553       |                   |            | 0.00          | 0                | 0.00          |
| PBET01           | On 13/09/2015 | Spot Bond  | 0.00000   |       | 98.91000  |           | 0.00000      | 98.91000       |                   |            | 0.00          | 0                | 0.00          |
| PCF03            | On 06/04/2015 | Spot Bond  | 100.00000 |       | 64.00883  |           | 100.00000    | 63.85207       |                   |            | 0.00          | 0                | 0.00          |
| PMM10            | On 14/05/2015 | Spot Bond  | 0.00000   |       | 100.39622 |           | 0.00000      | 100.37770      |                   |            | 0.00          | 0                | 0.00          |
| PMM11            | On 23/01/2015 | Spot Bond  | 0.00000   |       | 100.72126 |           | 0.00000      | 100.66634      |                   |            | 0.00          | 0                | 0.00          |
| PMM12            | On 02/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.94496       |                   |            | 0.00          | 0                | 0.00          |
| PMM13            | On 06/03/2015 | Spot Bond  | 0.00000   |       | 99.96330  |           | 0.00000      | 99.94496       |                   |            | 0.00          | 0                | 0.00          |
| PNP17            | On 27/06/2014 | Spot Bond  | 0.00000   |       | 100.09732 |           | 0.00000      | 100.04866      |                   |            | 0.00          | 0                | 0.00          |
| PPC001           | On 28/03/2016 | Spot Bond  | 0.00000   |       | 101.82358 |           | 0.00000      | 101.80543      |                   |            | 0.00          | 0                | 0.00          |
| PPC002           | On 31/12/2018 | Spot Bond  | 0.00000   |       | 101.60272 |           | 0.00000      | 101.54296      |                   |            | 0.00          | 0                | 0.00          |
| PR2A1F           | On 15/06/2014 | Spot Bond  | 0.00000   |       | 101.53298 |           | 0.00000      | 101.51608      |                   |            | 0.00          | 0                | 0.00          |
| PR2A1G           | On 15/06/2014 | Spot Bond  | 0.00000   |       | 101.39069 |           | 0.00000      | 101.33504      |                   |            | 0.00          | 0                | 0.00          |
| PR2A1H           | On 15/06/2036 | Spot Bond  | 0.00000   |       | 101.36761 |           | 0.00000      | 101.31288      |                   |            | 0.00          | 0                | 0.00          |
| PR2B1F           | On 15/06/2014 | Spot Bond  | 0.00000   |       | 101.54726 |           | 0.00000      | 101.52817      |                   |            | 0.00          | 0                | 0.00          |
| PR2B1G           | On 15/06/2014 | Spot Bond  | 0.00000   |       | 101.44314 |           | 0.00000      | 101.38539      |                   |            | 0.00          | 0                | 0.00          |
| PR2B1H           | On 15/06/2036 | Spot Bond  | 0.00000   |       | 101.39489 |           | 0.00000      | 101.33907      |                   |            | 0.00          | 0                | 0.00          |
| PR2C1F           | On 15/06/2014 | Spot Bond  | 0.00000   |       | 101.62929 |           | 0.00000      | 101.60915      |                   |            | 0.00          | 0                | 0.00          |
| PR2C1G           | On 15/06/2014 | Spot Bond  | 0.00000   |       | 101.50606 |           | 0.00000      | 101.44579      |                   |            | 0.00          | 0                | 0.00          |
| PR2C1H           | On 15/06/2036 | Spot Bond  | 0.00000   |       | 101.44523 |           | 0.00000      | 101.38740      |                   |            | 0.00          | 0                | 0.00          |
| PR2D1F           | On 15/06/2014 | Spot Bond  | 0.00000   |       | 101.71995 |           | 0.00000      | 101.69864      |                   |            | 0.00          | 0                | 0.00          |
| PR2D1G           | On 15/06/2014 | Spot Bond  | 0.00000   |       | 101.57945 |           | 0.00000      | 101.51624      |                   |            | 0.00          | 0                | 0.00          |
| PR2D1H           | On 15/06/2036 | Spot Bond  | 0.00000   |       | 101.50396 |           | 0.00000      | 101.44378      |                   |            | 0.00          | 0                | 0.00          |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.67386 |           | 0.00000      | 100.65535      |                   |            | 0.00          | 0                | 0.00          |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.69336 |           | 0.00000      | 100.67430      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded   | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|--------------------|---------------|
| PRE1A3           | On 27/01/2028 | Spot Bond  |     | 0.00000 | 100.70214 |           | 0.00000      | 100.68283      |                   |                          | 0.00           | 0                  | 0.00          |
| PRE1B1           | On 27/01/2028 | Spot Bond  |     | 0.00000 | 100.72163 |           | 0.00000      | 100.70177      |                   |                          | 0.00           | 0                  | 0.00          |
| PRE1C1           | On 27/01/2028 | Spot Bond  |     | 0.00000 | 100.80537 |           | 0.00000      | 100.78317      |                   |                          | 0.00           | 0                  | 0.00          |
| PRE1D1           | On 27/01/2028 | Spot Bond  |     | 0.00000 | 100.82483 |           | 0.00000      | 100.80209      |                   |                          | 0.00           | 0                  | 0.00          |
| PTH01            | On 30/04/2016 | Spot Bond  |     | 0.00000 | 100.75411 |           | 0.00000      | 100.73271      |                   |                          | 0.00           | 0                  | 0.00          |
| R009             | On 15/09/2014 | Spot Bond  |     | 6.65000 | 104.78366 |           | 6.55500      | 104.79275      |                   |                          | 0.00           | 0                  | 0.00          |
| R009P            | On 15/09/2014 | Spot Bond  |     | 6.42500 | 98.21921  |           | 6.32000      | 98.23109       |                   |                          | 0.00           | 0                  | 0.00          |
| R010P            | On 21/12/2025 | Spot Bond  |     | 8.12000 | 39.88942  |           | 7.99000      | 40.46047       |                   |                          | 0.00           | 0                  | 0.00          |
| R157             | On 15/09/2015 | Spot Bond  |     | 6.65000 | 111.21774 |           | 6.55500      | 111.32016      |                   | 2,183,830,693,450,000.00 | 28,395,593,000 | 44,883,654,200.00  |               |
| R158             | On 15/09/2015 | Spot Bond  |     | 6.65000 | 111.21774 |           | 6.55500      | 111.32016      |                   |                          | 0.00           | 0                  | 0.00          |
| R158P            | On 15/09/2015 | Spot Bond  |     | 6.55000 | 92.08212  |           | 6.45500      | 92.17471       |                   |                          | 0.00           | 0                  | 0.00          |
| R159             | On 15/09/2016 | Spot Bond  |     | 6.65000 | 117.21672 |           | 6.55500      | 117.41261      |                   |                          | 0.00           | 0                  | 0.00          |
| R159P            | On 15/09/2016 | Spot Bond  |     | 6.48000 | 86.46815  |           | 6.38500      | 86.63498       |                   |                          | 0.00           | 0                  | 0.00          |
| R186             | On 21/12/2026 | Spot Bond  |     | 8.30000 | 121.70194 |           | 8.17000      | 122.80009      |                   | 0,547,293,558,000,000.00 | 70,758,260,000 | 20,627,393,700.00  |               |
| R187P            | On 21/12/2026 | Spot Bond  |     | 8.04000 | 37.19460  |           | 7.91000      | 37.77456       |                   |                          | 0.00           | 0                  | 0.00          |
| R188P            | On 21/12/2027 | Spot Bond  |     | 7.96000 | 34.73536  |           | 7.83000      | 35.32141       |                   |                          | 0.00           | 0                  | 0.00          |
| R197             | On 07/12/2023 | Spot Bond  |     | 1.57000 | 281.54504 |           | 1.57000      | 281.41068      |                   | 12,301,813,500,000.00    | 7,835,550,000  | 32,832,975,100.00  |               |
| R201             | On 21/12/2014 | Spot Bond  |     | 6.05500 | 105.38889 |           | 5.95000      | 105.42843      |                   | 64,485,750,000,000.00    | 10,650,000,000 | 74,656,117,100.00  |               |
| R202             | On 07/12/2033 | Spot Bond  |     | 1.80000 | 225.06480 |           | 1.78000      | 225.62745      |                   | 12,684,780,000,000.00    | 7,047,100,000  | 57,676,100,000.00  |               |
| R2023            | On 28/02/2023 | Spot Bond  |     | 8.16500 | 99.44529  |           | 8.04500      | 100.15484      |                   | 2,449,136,657,500,000.00 | 99,955,500,000 | 10,285,234,900.00  |               |
| R203             | On 15/09/2017 | Spot Bond  |     | 7.31500 | 104.48104 |           | 7.20000      | 104.79733      |                   | 1,949,260,456,913,000.00 | 66,474,430,200 | 81,218,313,800.00  |               |
| R2030            | On 31/01/2030 | Spot Bond  |     | 8.84500 | 95.63209  |           | 8.73000      | 96.53123       |                   | 1,250,505,141,202,000.00 | 41,379,891,600 | 111,111,920,400.00 |               |
| R2037            | On 31/01/2037 | Spot Bond  |     | 9.13500 | 96.85834  |           | 9.02500      | 97.83751       |                   | 197,676,832,500,000.00   | 21,639,500,000 | 26,461,522,900.00  |               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R204             | On 21/12/2018 | Spot Bond  | 7.54000   | 105.36336 |           | 7.43500      | 105.74536      |                   |            | 1,993,207,235,188,000.00 | 64,351,092,200   | 66,920,321,500.00 |
| R2048            | On 28/02/2048 | Spot Bond  | 9.23500   | 97.25591  |           | 9.13500      | 98.22678       |                   |            | 1,770,753,069,500,000.00 | 91,743,700,000   | 40,499,400,000.00 |
| R207             | On 15/01/2020 | Spot Bond  | 7.79500   | 100.35161 |           | 7.68000      | 100.83957      |                   |            | 2,045,344,158,170,500.00 | 62,391,809,900   | 81,883,753,100.00 |
| R208             | On 31/03/2021 | Spot Bond  | 7.95500   | 94.93237  |           | 7.84500      | 95.46291       |                   |            | 606,624,283,059,500.00   | 76,256,980,900   | 70,091,581,900.00 |
| R209             | On 31/03/2036 | Spot Bond  | 9.05500   | 74.60146  |           | 8.94000      | 75.44885       |                   |            | 956,989,460,082,500.00   | 05,686,301,500   | 19,162,581,700.00 |
| R210             | On 31/03/2028 | Spot Bond  | 1.75000   | 169.03367 |           | 1.70000      | 169.94187      |                   |            | 26,541,158,175,000.00    | 15,166,376,100   | 33,626,400,000.00 |
| R211             | On 31/01/2017 | Spot Bond  | 0.80000   | 129.81194 |           | 0.84000      | 129.61984      |                   |            | 42,960,000,000,000.00    | 53,700,000,000   | 58,369,828,200.00 |
| R212             | On 31/01/2022 | Spot Bond  | 1.54000   | 134.85890 |           | 1.50000      | 135.16628      |                   |            | 34,828,886,400,000.00    | 22,616,160,000   | 78,215,400,700.00 |
| R213             | On 28/02/2031 | Spot Bond  | 8.86500   | 85.69445  |           | 8.74500      | 86.59517       |                   |            | 1,138,102,455,820,500.00 | 28,381,551,700   | 84,048,603,300.00 |
| R214             | On 28/02/2041 | Spot Bond  | 9.17000   | 75.20899  |           | 9.06500      | 76.00729       |                   |            | 631,694,790,447,000.00   | 68,887,109,100   | 33,167,890,900.00 |
| R226C            | On 15/09/2014 | Spot Bond  | 6.02500   | 98.32822  |           | 5.92000      | 98.34119       |                   |            | 0.00                     | 0                | 0.00              |
| R227C            | On 15/03/2015 | Spot Bond  | 6.71000   | 94.98302  |           | 6.61500      | 95.03434       |                   |            | 0.00                     | 0                | 0.00              |
| R228C            | On 15/09/2015 | Spot Bond  | 6.55000   | 92.08212  |           | 6.45500      | 92.17471       |                   |            | 0.00                     | 0                | 0.00              |
| R229C            | On 15/03/2016 | Spot Bond  | 6.47000   | 89.28511  |           | 6.37500      | 89.41625       |                   |            | 0.00                     | 0                | 0.00              |
| R230C            | On 15/09/2016 | Spot Bond  | 6.48000   | 86.46815  |           | 6.38500      | 86.63498       |                   |            | 0.00                     | 0                | 0.00              |
| R325C            | On 21/06/2014 | Spot Bond  | 6.11000   | 99.71623  |           | 6.00500      | 99.70474       |                   |            | 0.00                     | 0                | 0.00              |
| R326C            | On 21/12/2014 | Spot Bond  | 6.06000   | 96.78887  |           | 5.95500      | 96.82721       |                   |            | 0.00                     | 0                | 0.00              |
| R327C            | On 21/06/2015 | Spot Bond  | 6.62000   | 93.41020  |           | 6.52500      | 93.48368       |                   |            | 0.00                     | 0                | 0.00              |
| R328C            | On 21/12/2015 | Spot Bond  | 6.49000   | 90.59359  |           | 6.39500      | 90.70695       |                   |            | 0.00                     | 0                | 0.00              |
| R329C            | On 21/06/2016 | Spot Bond  | 6.47000   | 87.78102  |           | 6.37500      | 87.93138       |                   |            | 0.00                     | 0                | 0.00              |
| R330C            | On 21/12/2016 | Spot Bond  | 6.53000   | 84.90454  |           | 6.43500      | 85.08894       |                   |            | 0.00                     | 0                | 0.00              |
| R331C            | On 21/06/2017 | Spot Bond  | 7.29000   | 80.40028  |           | 7.17500      | 80.65698       |                   |            | 0.00                     | 0                | 0.00              |
| R332C            | On 21/12/2017 | Spot Bond  | 7.34000   | 77.44015  |           | 7.22500      | 77.73036       |                   |            | 0.00                     | 0                | 0.00              |
| R333C            | On 21/06/2018 | Spot Bond  | 7.54500   | 74.10365  |           | 7.44000      | 74.39284       |                   |            | 0.00                     | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| R334C            | On 21/12/2018 | Spot Bond  | 7.52500   | 71.47232  | 7.42000   | 71.78763     |                |                   |            | 0.00          | 0                | 0.00             |
| R335C            | On 21/06/2019 | Spot Bond  | 7.50500   | 68.94772  | 7.40000   | 69.28702     |                |                   |            | 0.00          | 0                | 0.00             |
| R336C            | On 21/12/2019 | Spot Bond  | 7.49500   | 66.48957  | 7.39000   | 66.85064     |                |                   |            | 0.00          | 0                | 0.00             |
| R337C            | On 21/06/2020 | Spot Bond  | 7.75500   | 63.12464  | 7.64000   | 63.53565     |                |                   |            | 0.00          | 0                | 0.00             |
| R338C            | On 21/12/2020 | Spot Bond  | 7.73500   | 60.84500  | 7.62000   | 61.27516     |                |                   |            | 0.00          | 0                | 0.00             |
| R339C            | On 21/06/2021 | Spot Bond  | 7.87500   | 58.02587  | 7.76500   | 58.44811     |                |                   |            | 0.00          | 0                | 0.00             |
| R340C            | On 21/12/2021 | Spot Bond  | 7.84500   | 55.94940  | 7.73500   | 56.38648     |                |                   |            | 0.00          | 0                | 0.00             |
| R341C            | On 21/06/2022 | Spot Bond  | 7.81500   | 53.96283  | 7.70500   | 54.41330     |                |                   |            | 0.00          | 0                | 0.00             |
| R342C            | On 21/12/2022 | Spot Bond  | 7.78500   | 52.06185  | 7.67500   | 52.52436     |                |                   |            | 0.00          | 0                | 0.00             |
| R343C            | On 21/06/2023 | Spot Bond  | 7.74500   | 50.28613  | 7.63500   | 50.75988     |                |                   |            | 0.00          | 0                | 0.00             |
| R344C            | On 21/12/2023 | Spot Bond  | 7.70500   | 48.58972  | 7.59500   | 49.07362     |                |                   |            | 0.00          | 0                | 0.00             |
| R345C            | On 21/06/2024 | Spot Bond  | 8.24000   | 44.43028  | 8.11000   | 44.98147     |                |                   |            | 0.00          | 0                | 0.00             |
| R346C            | On 21/12/2024 | Spot Bond  | 8.20000   | 42.84545  | 8.07000   | 43.40423     |                |                   |            | 0.00          | 0                | 0.00             |
| R347C            | On 21/06/2025 | Spot Bond  | 8.16000   | 41.33306  | 8.03000   | 41.89843     |                |                   |            | 0.00          | 0                | 0.00             |
| R348C            | On 21/12/2025 | Spot Bond  | 8.12000   | 39.88942  | 7.99000   | 40.46047     |                |                   |            | 0.00          | 0                | 0.00             |
| R349C            | On 21/06/2026 | Spot Bond  | 8.08000   | 38.51103  | 7.95000   | 39.08692     |                |                   |            | 0.00          | 0                | 0.00             |
| R350C            | On 21/12/2026 | Spot Bond  | 8.04000   | 37.19460  | 7.91000   | 37.77456     |                |                   |            | 0.00          | 0                | 0.00             |
| R351C            | On 21/06/2027 | Spot Bond  | 8.00000   | 35.93703  | 7.87000   | 36.52035     |                |                   |            | 0.00          | 0                | 0.00             |
| R352C            | On 21/12/2027 | Spot Bond  | 7.96000   | 34.73536  | 7.83000   | 35.32141     |                |                   |            | 0.00          | 0                | 0.00             |
| RCSB03           | On 15/07/2016 | Spot Bond  | 0.00000   | 101.29034 | 0.00000   | 101.26454    |                |                   |            | 0.00          | 0                | 0.00             |
| RCSB04           | On 25/05/2015 | Spot Bond  | 0.00000   | 100.20921 | 0.00000   | 100.18624    |                |                   |            | 0.00          | 0                | 0.00             |
| RCSB05           | On 12/04/2018 | Spot Bond  | 0.00000   | 101.30288 | 0.00000   | 101.27735    |                |                   |            | 0.00          | 0                | 2,500,000,000.00 |
| RCSB06           | On 17/01/2017 | Spot Bond  | 0.00000   | 101.16613 | 0.00000   | 101.14198    |                |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value          | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|------------------|
| RCSB1U           | On 30/04/2017 | Spot Bond  | 100.00000 | 16.41612  | 100.00000 | 16.37636     |                |                   |            | 396,000,000,000,000.00 | 3,960,000,000    | 1,980,000,000.00 |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 | 6.07901   | 100.00000 | 6.06412      |                |                   |            | 10,000,000,000,000.00  | 100,000,000      | 100,000,000.00   |
| RCSB3U           | On 17/03/2017 | Spot Bond  | 100.00000 | 20.61768  | 100.00000 | 20.56774     |                |                   |            | 0.00                   | 0                | 0.00             |
| RCSC14           | On 06/06/2014 | Spot Bond  | 0.00000   | 99.96345  | 0.00000   | 99.94518     |                |                   |            | 0.00                   | 0                | 0.00             |
| RDFB01           | On 30/03/2015 | Spot Bond  | 0.00000   | 101.26746 | 0.00000   | 101.24797    |                |                   |            | 0.00                   | 0                | 0.00             |
| RDFB02           | On 11/03/2018 | Spot Bond  | 0.00000   | 99.86607  | 0.00000   | 99.84697     |                |                   |            | 0.00                   | 0                | 0.00             |
| RDFB03           | On 22/03/2016 | Spot Bond  | 0.00000   | 102.15252 | 0.00000   | 102.13478    |                |                   |            | 0.00                   | 0                | 0.00             |
| RDFC12           | On 14/08/2014 | Spot Bond  | 0.00000   | 101.92536 | 0.00000   | 101.87188    |                |                   |            | 0.00                   | 0                | 0.00             |
| RDFC13           | On 24/03/2015 | Spot Bond  | 0.00000   | 101.26112 | 0.00000   | 101.24388    |                |                   |            | 0.00                   | 0                | 0.00             |
| RDFC14           | On 18/08/2014 | Spot Bond  | 0.00000   | 100.31248 | 0.00000   | 100.26315    |                |                   |            | 0.00                   | 0                | 0.00             |
| RES06            | On 18/10/2014 | Spot Bond  | 0.00000   | 100.86471 | 0.00000   | 100.84483    |                |                   |            | 0.00                   | 0                | 0.00             |
| RES12            | On 20/08/2015 | Spot Bond  | 0.00000   | 100.29867 | 0.00000   | 100.27907    |                |                   |            | 0.00                   | 0                | 0.00             |
| RES15            | On 12/11/2017 | Spot Bond  | 0.00000   | 101.00691 | 0.00000   | 100.98774    |                |                   |            | 0.00                   | 0                | 0.00             |
| RES18            | On 05/02/2018 | Spot Bond  | 0.00000   | 100.61271 | 0.00000   | 100.59242    |                |                   |            | 0.00                   | 0                | 0.00             |
| RES24            | On 09/09/2016 | Spot Bond  | 0.00000   | 99.90597  | 0.00000   | 101.68647    |                |                   |            | 0.00                   | 0                | 0.00             |
| RES25            | On 03/10/2014 | Spot Bond  | 0.00000   | 101.07736 | 0.00000   | 101.02377    |                |                   |            | 0.00                   | 200,000,000      | 640,000,000.00   |
| RES27            | On 21/10/2016 | Spot Bond  | 0.00000   | 100.85816 | 0.00000   | 100.83841    |                |                   |            | 0.00                   | 0                | 0.00             |
| RES29            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.13798 | 0.00000   | 100.11838    |                |                   |            | 0.00                   | 0                | 0.00             |
| RES30            | On 07/03/2021 | Spot Bond  | 0.00000   | 99.90273  | 0.00000   | 99.88328     |                |                   |            | 0.00                   | 0                | 0.00             |
| RESB01           | On 03/06/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 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   | 100.61520 | 0.00000   | 100.58730    |                |                   |            | 0.00                   | 0                | 0.00             |
| RP005            | On 31/03/2017 | Spot Bond  | 0.00000   | 101.91512 | 0.00000   | 101.82136    |                |                   |            | 0.00                   | 0                | 0.00             |
| RP006            | On 30/04/2019 | Spot Bond  | 0.00000   | 101.06245 | 0.00000   | 100.96437    |                |                   |            | 0.00                   | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| RP007            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.95349 | 0.00000   | 100.86550    |                |                   |                      | 0.00          | 0                | 0.00             |
| RP008            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.95349 | 0.00000   | 100.86550    |                |                   |                      | 0.00          | 0                | 0.00             |
| RP013            | On 27/09/2016 | Spot Bond  | 0.00000   | 102.02415 | 0.00000   | 101.99478    |                |                   |                      | 0.00          | 0                | 0.00             |
| RP014            | On 27/09/2019 | Spot Bond  | 0.00000   | 102.25868 | 0.00000   | 102.22581    |                |                   |                      | 0.00          | 0                | 0.00             |
| RP016            | On 10/12/2015 | Spot Bond  | 0.00000   | 99.83875  | 0.00000   | 99.81192     |                |                   |                      | 0.00          | 0                | 0.00             |
| RP018            | On 12/02/2020 | Spot Bond  | 12.35000  | 106.36255 | 12.35000  | 106.32735    |                |                   |                      | 0.00          | 0                | 0.00             |
| RP019            | On 08/09/2014 | Spot Bond  | 0.00000   | 99.88867  | 0.00000   | 99.86641     |                |                   |                      | 0.00          | 0                | 0.00             |
| RP020            | On 12/02/2020 | Spot Bond  | 100.00000 | 13.28186  | 100.00000 | 13.24969     |                |                   |                      | 0.00          | 0                | 0.00             |
| RP021            | On 10/06/2014 | Spot Bond  | 0.00000   | 99.87501  | 0.00000   | 99.85420     |                |                   |                      | 0.00          | 0                | 0.00             |
| RP022            | On 15/08/2014 | Spot Bond  | 0.00000   | 100.37125 | 0.00000   | 100.30553    |                |                   |                      | 0.00          | 0                | 0.00             |
| RP024            | On 13/10/2014 | Spot Bond  | 0.00000   | 101.05841 | 0.00000   | 100.99221    |                |                   |                      | 0.00          | 600,000,000      | 300,000,000.00   |
| RP025            | On 21/01/2015 | Spot Bond  | 0.00000   | 100.94564 | 0.00000   | 100.92383    |                |                   |                      | 0.00          | 0                | 0.00             |
| RPG02            | On 25/11/2014 | Spot Bond  | 0.00000   | 100.21626 | 0.00000   | 100.19248    |                |                   |                      | 0.00          | 0                | 0.00             |
| RPP01U           | On 31/08/2018 | Spot Bond  | 100.00000 | 2.27898   | 100.00000 | 2.27352      |                |                   |                      | 0.00          | 0                | 0.00             |
| RPP04U           | On 07/10/2016 | Spot Bond  | 100.00000 | 15.47308  | 100.00000 | 15.43518     |                |                   |                      | 0.00          | 0                | 0.00             |
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 | 22.82958  | 100.00000 | 22.77427     |                |                   |                      | 0.00          | 0                | 0.00             |
| RPP08U           | On 30/04/2020 | Spot Bond  | 100.00000 | 13.52332  | 100.00000 | 13.47395     |                |                   |                      | 0.00          | 0                | 0.00             |
| RPP09U           | On 21/11/2016 | Spot Bond  | 100.00000 | 22.79027  | 100.00000 | 22.73506     |                |                   |                      | 0.00          | 0                | 0.00             |
| RPS001           | On 16/11/2022 | Spot Bond  | 0.00000   | 100.72301 | 0.00000   | 100.60040    |                |                   |                      | 0.00          | 0                | 0.00             |
| RPS002           | On 30/04/2025 | Spot Bond  | 0.00000   | 101.49706 | 0.00000   | 101.45418    |                |                   |                      | 0.00          | 0                | 0.00             |
| RW21             | On 21/04/2021 | Spot Bond  | 9.25500   | 104.75779 | 9.14500   | 105.29756    |                |                   |                      | 0.00          | 0                | 1,375,700,000.00 |
| RW23             | On 10/12/2023 | Spot Bond  | 9.41500   | 100.43556 | 9.29500   | 101.16042    |                |                   | 9,571,289,000,000.00 |               | 1,016,600,000    | 1,016,600,000.00 |
| RW28             | On 10/12/2028 | Spot Bond  | 10.01500  | 101.57602 | 9.89500   | 102.47475    |                |                   |                      | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value     | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-------------------|------------------|------------------|
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000 |       | 96.80410  |           | 0.00000      | 96.87096       |                   |            | 0.00              | 0                | 0.00             |
| SBK12            | On 24/11/2016 | Spot Bond  | 7.90000 |       | 106.75575 |           | 7.80500      | 106.95184      |                   |            | 0.00              | 0                | 3,103,900,000.00 |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000 |       | 100.19693 |           | 0.00000      | 100.17530      |                   |            | 0.00              | 0                | 0.00             |
| SBK14            | On 01/12/2017 | Spot Bond  | 9.36500 |       | 100.93910 |           | 9.25000      | 101.25251      |                   |            | 0.00              | 0                | 4,036,200,000.00 |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000 |       | 100.89468 |           | 0.00000      | 100.87355      |                   |            | 0.00              | 0                | 0.00             |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000 |       | 101.69853 |           | 0.00000      | 101.67749      |                   |            | 0.00              | 0                | 0.00             |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000 |       | 100.76378 |           | 0.00000      | 100.74212      |                   |            | 0.00              | 0                | 1,800,000,000.00 |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000 |       | 100.91194 |           | 0.00000      | 100.88986      |                   |            | 0.00              | 0                | 300,000,000.00   |
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000 |       | 100.89555 |           | 0.00000      | 100.87388      |                   |            | 0.00              | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  | 7.75000 |       | 102.00769 |           | 7.65500      | 102.07529      |                   |            | 40,300,000,000.00 | 5,200,000        | 3,172,800,000.00 |
| SBK9             | On 10/04/2018 | Spot Bond  | 9.14000 |       | 98.88568  |           | 9.03500      | 99.19218       |                   |            | 75,862,000,000.00 | 8,300,000        | 1,084,863,300.00 |
| SBN27            | On 15/09/2015 | Spot Bond  | 8.11000 |       | 109.36819 |           | 8.01500      | 109.46378      |                   |            | 0.00              | 0                | 0.00             |
| SBN29            | On 15/09/2015 | Spot Bond  | 7.97000 |       | 109.54358 |           | 7.87500      | 109.63981      |                   |            | 0.00              | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  | 7.90000 |       | 109.63143 |           | 7.80500      | 109.72798      |                   |            | 0.00              | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  | 8.71500 |       | 100.49204 |           | 8.60000      | 100.78934      |                   |            | 0.00              | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  | 8.04500 |       | 109.44957 |           | 7.95000      | 109.54546      |                   |            | 0.00              | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  | 8.01000 |       | 109.49343 |           | 7.91500      | 109.58947      |                   |            | 0.00              | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  | 0.00000 |       | 101.53648 |           | 0.00000      | 101.51753      |                   |            | 0.00              | 0                | 0.00             |
| SBN49            | On 02/06/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00              | 0                | 0.00             |
| SBN50            | On 23/09/2014 | Spot Bond  | 0.00000 |       | 101.76256 |           | 0.00000      | 101.73830      |                   |            | 0.00              | 0                | 0.00             |
| SBN51            | On 03/10/2016 | Spot Bond  | 0.00000 |       | 101.27585 |           | 0.00000      | 101.25526      |                   |            | 0.00              | 0                | 0.00             |
| SBS13            | On 22/09/2017 | Spot Bond  | 8.36500 |       | 103.28279 |           | 8.25000      | 103.58970      |                   |            | 0.00              | 0                | 78,000,000.00    |
| SBS15            | On 26/04/2016 | Spot Bond  | 0.00000 |       | 101.08834 |           | 0.00000      | 101.06999      |                   |            | 0.00              | 1,300,000,000    | 1,800,000,000.00 |
| SBS16            | On 22/09/2018 | Spot Bond  | 0.00000 |       | 101.42849 |           | 0.00000      | 101.40893      |                   |            | 0.00              | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| SBS18            | On 23/06/2018 | Spot Bond  | 0.00000   | 105.54444 | 0.00000   | 105.54037    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS19            | On 23/06/2021 | Spot Bond  | 9.10500   | 110.05340 | 8.99500   | 110.61198    |                |                   |                       | 0.00          | 0                | 1,000,000,000.00 |
| SBS20            | On 15/05/2026 | Spot Bond  | 9.95000   | 101.22440 | 9.82000   | 102.10496    |                |                   |                       | 0.00          | 0                | 1,234,100,000.00 |
| SBS21            | On 15/05/2026 | Spot Bond  | 0.00000   | 100.43904 | 0.00000   | 100.41741    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS22            | On 24/05/2015 | Spot Bond  | 0.00000   | 100.73032 | 0.00000   | 100.71341    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS23            | On 23/05/2017 | Spot Bond  | 0.00000   | 100.43998 | 0.00000   | 100.42101    |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS24            | On 24/05/2019 | Spot Bond  | 0.00000   | 103.23737 | 0.00000   | 103.22626    |                |                   |                       | 0.00          | 0                | 2,000,000,000.00 |
| SBS25            | On 24/05/2019 | Spot Bond  | 8.64000   | 101.17356 | 8.53500   | 101.57108    |                |                   | 69,667,776,000,000.00 | 8,063,400,000 | 8,921,700,000.00 |                  |
| SBS26U           | On 28/02/2017 | Spot Bond  | 100.00000 | 10.88551  | 100.00000 | 10.86116     |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS27            | On 20/02/2024 | Spot Bond  | 9.70500   | 105.51572 | 9.58500   | 106.24950    |                |                   |                       | 0.00          | 0                | 3,112,800,000.00 |
| SBS28            | On 23/04/2017 | Spot Bond  | 0.00000   | 100.95807 | 0.00000   | 100.94039    |                |                   |                       | 0.00          | 0                | 1,500,000,000.00 |
| SBS3             | On 25/05/2026 | Spot Bond  | 9.00000   | 94.42743  | 8.87000   | 95.31445     |                |                   |                       | 0.00          | 0                | 0.00             |
| SBS4             | On 16/11/2021 | Spot Bond  | 9.65500   | 94.92131  | 9.54500   | 95.45367     |                |                   | 177,652,000,000.00    | 18,400,000    | 261,400,000.00   |                  |
| SBS9             | On 07/07/2016 | Spot Bond  | 7.70000   | 111.71345 | 7.60500   | 111.87931    |                |                   | 233,310,000,000.00    | 30,300,000    | 330,000,000.00   |                  |
| SBSI11           | On 07/12/2023 | Spot Bond  | 2.10000   | 269.93859 | 2.09500   | 269.68449    |                |                   | 966,000,000,000.00    | 460,000,000   | 230,000,000.00   |                  |
| SBSI12           | On 31/01/2017 | Spot Bond  | 1.44500   | 127.56981 | 1.48500   | 127.27658    |                |                   |                       | 0.00          | 0                | 1,500,000,000.00 |
| SCM107           | On 15/09/2017 | Spot Bond  | 0.00000   | 106.62000 | 0.00000   | 106.40000    |                |                   |                       | 0.00          | 0                | 0.00             |
| SF2A1U           | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |                       | 0.00          | 0                | 0.00             |
| SF2A2U           | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |                       | 0.00          | 0                | 0.00             |
| SF2BU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |                       | 0.00          | 0                | 0.00             |
| SF2CU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |                       | 0.00          | 0                | 0.00             |
| SF2DU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000   | 100.00000 | 0.00000      |                |                   |                       | 0.00          | 0                | 0.00             |
| SGI001           | On 30/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |                       | 0.00          | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 |       | 10.45473  |           | 100.00000    | 10.42940       |                   |            | 0.00               | 0                | 0.00             |
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   |       | 82.63494  |           | 0.00000      | 82.63494       |                   |            | 0.00               | 0                | 0.00             |
| SHI05            | On 31/01/2017 | Spot Bond  | 2.07000   |       | 125.55226 |           | 2.11000      | 125.25769      |                   |            | 0.00               | 0                | 0.00             |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   |       | 101.08947 |           | 6.50000      | 101.07180      |                   |            | 0.00               | 0                | 0.00             |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   |       | 99.70194  |           | 0.00000      | 101.69747      |                   |            | 0.00               | 0                | 0.00             |
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   |       | 101.32065 |           | 0.00000      | 101.30033      |                   |            | 0.00               | 0                | 0.00             |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   |       | 102.98230 |           | 0.00000      | 102.96336      |                   |            | 0.00               | 0                | 0.00             |
| SHS05            | On 29/06/2017 | Spot Bond  | 9.34500   |       | 102.20590 |           | 9.23000      | 102.47906      |                   |            | 171,013,500,000.00 | 18,300,000       | 280,000,000.00   |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   |       | 100.73600 |           | 0.00000      | 100.71718      |                   |            | 0.00               | 0                | 0.00             |
| SHS07            | On 10/04/2016 | Spot Bond  | 0.00000   |       | 101.10664 |           | 0.00000      | 101.08661      |                   |            | 0.00               | 0                | 0.00             |
| SHS08            | On 21/05/2016 | Spot Bond  | 0.00000   |       | 101.39454 |           | 0.00000      | 101.33317      |                   |            | 0.00               | 0                | 0.00             |
| SHS09            | On 21/12/2014 | Spot Bond  | 0.00000   |       | 101.30098 |           | 0.00000      | 101.28323      |                   |            | 0.00               | 200,000,000      | 100,000,000.00   |
| SHS10            | On 28/07/2014 | Spot Bond  | 0.00000   |       | 100.58883 |           | 0.00000      | 100.53605      |                   |            | 0.00               | 0                | 0.00             |
| SHS11U           | On 19/11/2016 | Spot Bond  | 100.00000 |       | 13.95288  |           | 100.00000    | 13.91908       |                   |            | 0.00               | 0                | 0.00             |
| SHS12            | On 12/12/2016 | Spot Bond  | 0.00000   |       | 99.84665  |           | 0.00000      | 99.82752       |                   |            | 0.00               | 0                | 0.00             |
| SHS13U           | On 21/05/2015 | Spot Bond  | 100.00000 |       | 55.63644  |           | 100.00000    | 55.46273       |                   |            | 0.00               | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 7.95000   |       | 106.22904 |           | 7.85500      | 106.39918      |                   |            | 0.00               | 0                | 1,804,400,000.00 |
| SLI3             | On 15/08/2023 | Spot Bond  | 9.14000   |       | 101.09002 |           | 9.03500      | 101.42241      |                   |            | 0.00               | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  | 8.66500   |       | 100.63117 |           | 8.55000      | 100.92913      |                   |            | 0.00               | 0                | 1,920,000,000.00 |
| SPDA1            | On 21/08/2014 | Spot Bond  | 0.00000   |       | 100.30079 |           | 0.00000      | 100.28226      |                   |            | 0.00               | 0                | 0.00             |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   |       | 100.27659 |           | 0.00000      | 100.25712      |                   |            | 0.00               | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   |       | 100.61710 |           | 0.00000      | 100.59886      |                   |            | 0.00               | 0                | 0.00             |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   |       | 100.27854 |           | 0.00000      | 100.25893      |                   |            | 0.00               | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000   |       | 100.72546 |           | 0.00000      | 100.70489      |                   |            | 0.00               | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility         | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------|---------------|------------------|------------------|
| SSA01            | On 28/06/2016 | Spot Bond  | 8.41500   | 106.42942 | 8.30000   | 106.62317    |                |                   |                    | 0.00          | 0                | 660,900,000.00   |
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000   | 101.05358 | 0.00000   | 101.03463    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000   | 101.42637 | 0.00000   | 101.40824    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000   | 100.97604 | 0.00000   | 100.95628    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  | 9.50500   | 94.67571  | 9.39500   | 95.11998     |                |                   | 504,715,500,000.00 |               | 53,100,000       | 2,953,100,000.00 |
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000   | 100.03984 | 0.00000   | 100.01995    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000   | 101.51124 | 0.00000   | 101.48979    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN003           | On 25/04/2017 | Spot Bond  | 0.00000   | 100.84115 | 0.00000   | 100.82030    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN004           | On 31/03/2021 | Spot Bond  | 9.56300   | 87.31765  | 9.45300   | 87.79149     |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN005           | On 31/03/2021 | Spot Bond  | 9.62500   | 87.03964  | 9.51500   | 87.51142     |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN006           | On 21/12/2014 | Spot Bond  | 7.30000   | 104.72321 | 7.19500   | 104.75868    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN007           | On 15/01/2020 | Spot Bond  | 9.05500   | 94.98142  | 8.94000   | 95.43323     |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN008           | On 18/06/2017 | Spot Bond  | 0.00000   | 101.63400 | 0.00000   | 101.61350    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN009           | On 15/09/2017 | Spot Bond  | 8.49500   | 101.10603 | 8.38000   | 101.40624    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN011           | On 31/01/2025 | Spot Bond  | 2.27000   | 108.81739 | 2.28000   | 108.56837    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN012           | On 21/12/2018 | Spot Bond  | 8.49000   | 101.75592 | 8.36500   | 102.14709    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN013           | On 19/07/2014 | Spot Bond  | 0.00000   | 100.61788 | 0.00000   | 100.60086    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN015           | On 26/08/2018 | Spot Bond  | 0.00000   | 100.18240 | 0.00000   | 100.10415    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN017           | On 21/12/2026 | Spot Bond  | 9.72000   | 110.27691 | 9.59000   | 111.16546    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN018           | On 02/09/2016 | Spot Bond  | 0.00000   | 100.03489 | 0.00000   | 100.01740    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN019           | On 04/09/2014 | Spot Bond  | 0.00000   | 99.67213  | 0.00000   | 99.65406     |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN020           | On 18/09/2014 | Spot Bond  | 0.00000   | 101.54891 | 0.00000   | 101.52951    |                |                   |                    | 0.00          | 0                | 0.00             |
| SSN021           | On 28/02/2031 | Spot Bond  | 10.09500  | 77.00115  | 9.97500   | 77.72429     |                |                   |                    | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SSN024           | On 21/01/2019 | Spot Bond  | 0.00000   | 100.88608 | 0.00000   | 100.86567    |                |                   |            | 0.00          | 0                | 0.00          |
| SSN025           | On 04/03/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| SSN026           | On 16/01/2019 | Spot Bond  | 0.00000   | 100.33016 | 0.00000   | 100.27175    |                |                   |            | 0.00          | 0                | 0.00          |
| SY1063           | On 10/06/2014 | Spot Bond  | 0.00000   | 99.87118  | 0.00000   | 99.82287     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1065           | On 17/06/2014 | Spot Bond  | 0.00000   | 99.75596  | 0.00000   | 99.70715     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1067           | On 18/06/2014 | Spot Bond  | 0.00000   | 99.73942  | 0.00000   | 99.69056     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1072           | On 09/06/2014 | Spot Bond  | 100.00000 | 98.64865  | 100.00000 | 98.38275     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1076           | On 21/07/2014 | Spot Bond  | 0.00000   | 99.19636  | 0.00000   | 99.14715     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1078           | On 29/07/2014 | Spot Bond  | 100.00000 | 86.90476  | 100.00000 | 86.69834     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1080           | On 30/05/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00          |
| SY1082           | On 05/06/2014 | Spot Bond  | 0.00000   | 99.95114  | 0.00000   | 99.90228     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1084           | On 09/06/2014 | Spot Bond  | 0.00000   | 99.88608  | 0.00000   | 99.83726     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1085           | On 10/06/2014 | Spot Bond  | 0.00000   | 99.86992  | 0.00000   | 99.82114     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1086           | On 13/06/2014 | Spot Bond  | 0.00000   | 99.82009  | 0.00000   | 99.77103     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1087           | On 11/08/2014 | Spot Bond  | 0.00000   | 98.85183  | 0.00000   | 98.80263     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1088           | On 13/06/2014 | Spot Bond  | 0.00000   | 99.82007  | 0.00000   | 99.77099     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1089           | On 17/06/2014 | Spot Bond  | 0.00000   | 99.75532  | 0.00000   | 99.70639     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1090           | On 18/08/2014 | Spot Bond  | 0.00000   | 98.73879  | 0.00000   | 98.68965     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1092           | On 20/06/2014 | Spot Bond  | 0.00000   | 99.70561  | 0.00000   | 99.65654     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1094           | On 19/08/2014 | Spot Bond  | 0.00000   | 98.72219  | 0.00000   | 98.67304     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1095           | On 18/06/2014 | Spot Bond  | 0.00000   | 99.73819  | 0.00000   | 99.68910     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1096           | On 23/06/2014 | Spot Bond  | 0.00000   | 99.65707  | 0.00000   | 99.60808     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1098           | On 22/08/2014 | Spot Bond  | 0.00000   | 98.67326  | 0.00000   | 98.62412     |                |                   |            | 0.00          | 0                | 0.00          |
| SY1099           | On 23/06/2014 | Spot Bond  | 0.00000   | 99.65740  | 0.00000   | 99.60846     |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| SY1100           | On 27/06/2014 | Spot Bond  | 0.00000   | 99.59384  |           | 0.00000      | 99.54510       |                   |            | 0.00          | 0                | 0.00              |
| SY1101           | On 26/08/2014 | Spot Bond  | 0.00000   | 98.60469  |           | 0.00000      | 98.55545       |                   |            | 0.00          | 0                | 0.00              |
| SY1102           | On 30/06/2014 | Spot Bond  | 0.00000   | 99.54213  |           | 0.00000      | 99.49308       |                   |            | 0.00          | 0                | 0.00              |
| SY1103           | On 29/08/2014 | Spot Bond  | 0.00000   | 98.55530  |           | 0.00000      | 98.50605       |                   |            | 0.00          | 0                | 0.00              |
| SY1104           | On 30/06/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 100.00000    | 93.11224       |                   |            | 0.00          | 58,100,000,000   | 78,900,000,000.00 |
| SZ18             | On 30/09/2015 | Spot Bond  | 7.11000   | 108.88517 |           | 7.01500      | 108.98851      |                   |            | 0.00          | 0                | 280,000,000.00    |
| SZ25             | On 30/09/2025 | Spot Bond  | 8.90000   | 102.28036 |           | 8.77000      | 103.18230      |                   |            | 0.00          | 0                | 29,560,900.00     |
| T018             | On 15/07/2014 | Spot Bond  | 100.00000 | 94.73368  |           | 100.00000    | 94.50093       |                   |            | 0.00          | 0                | 0.00              |
| TF105U           | On 25/10/2014 | Spot Bond  | 100.00000 | 88.97717  |           | 100.00000    | 88.76328       |                   |            | 0.00          | 0                | 0.00              |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 | 26.48227  |           | 100.00000    | 26.41812       |                   |            | 0.00          | 0                | 0.00              |
| TFS110           | On 18/04/2016 | Spot Bond  | 0.00000   | 100.78301 |           | 0.00000      | 100.76505      |                   |            | 0.00          | 0                | 0.00              |
| TFS112           | On 02/05/2016 | Spot Bond  | 0.00000   | 100.59818 |           | 0.00000      | 100.58019      |                   |            | 0.00          | 0                | 0.00              |
| TFS116           | On 18/08/2014 | Spot Bond  | 0.00000   | 100.23661 |           | 0.00000      | 100.18581      |                   |            | 0.00          | 0                | 0.00              |
| TFS117           | On 02/09/2018 | Spot Bond  | 0.00000   | 100.03504 |           | 0.00000      | 100.01744      |                   |            | 0.00          | 0                | 0.00              |
| TFS121           | On 20/02/2015 | Spot Bond  | 0.00000   | 100.21790 |           | 0.00000      | 100.16753      |                   |            | 0.00          | 0                | 0.00              |
| TFS122           | On 20/03/2017 | Spot Bond  | 0.00000   | 101.35326 |           | 0.00000      | 101.33587      |                   |            | 0.00          | 0                | 0.00              |
| TFS123           | On 20/03/2019 | Spot Bond  | 0.00000   | 101.42592 |           | 0.00000      | 101.40756      |                   |            | 0.00          | 1,000,000,000    | 500,000,000.00    |
| TFS124           | On 18/06/2014 | Spot Bond  | 0.00000   | 99.74536  |           | 0.00000      | 99.69761       |                   |            | 0.00          | 0                | 0.00              |
| TFS125           | On 23/10/2014 | Spot Bond  | 0.00000   | 97.49252  |           | 0.00000      | 97.43992       |                   |            | 0.00          | 0                | 0.00              |
| TFS126           | On 21/11/2014 | Spot Bond  | 0.00000   | 96.98564  |           | 0.00000      | 96.93307       |                   |            | 0.00          | 0                | 0.00              |
| TFS83            | On 28/07/2015 | Spot Bond  | 0.00000   | 100.65450 |           | 0.00000      | 100.63652      |                   |            | 0.00          | 0                | 0.00              |
| TFS84            | On 28/07/2016 | Spot Bond  | 7.90000   | 104.58786 |           | 7.80500      | 104.75243      |                   |            | 0.00          | 0                | 0.00              |
| TH10A1           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.79007 |           | 0.00000      | 100.73140      |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH10A2           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.81214 | 0.00000   | 100.75183    |                | 0.00              |            | 0             | 0.00             |               |
| TH10A3           | On 18/07/2017 | Spot Bond  | 7.83000   | 102.94941 | 7.83000   | 102.92757    |                | 0.00              |            | 0             | 0.00             |               |
| TH10A4           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.77794 | 0.00000   | 100.72017    |                | 0.00              |            | 0             | 0.00             |               |
| TH10A5           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.80552 | 0.00000   | 100.74571    |                | 0.00              |            | 0             | 0.00             |               |
| TH10A6           | On 18/07/2017 | Spot Bond  | 0.00000   | 102.54244 | 0.00000   | 102.47721    |                | 0.00              |            | 0             | 0.00             |               |
| TH10A7           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.77794 | 0.00000   | 100.72017    |                | 0.00              |            | 0             | 0.00             |               |
| TH10A8           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.80552 | 0.00000   | 100.74571    |                | 0.00              |            | 0             | 0.00             |               |
| TH10A9           | On 18/07/2017 | Spot Bond  | 7.16000   | 102.69810 | 7.16000   | 102.67815    |                | 0.00              |            | 0             | 0.00             |               |
| TH10B1           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.85953 | 0.00000   | 100.79570    |                | 0.00              |            | 0             | 0.00             |               |
| TH10B2           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.85513 | 0.00000   | 100.79163    |                | 0.00              |            | 0             | 0.00             |               |
| TH10C1           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.96077 | 0.00000   | 100.88941    |                | 0.00              |            | 0             | 0.00             |               |
| TH10C2           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.94648 | 0.00000   | 100.87618    |                | 0.00              |            | 0             | 0.00             |               |
| TH10D1           | On 18/10/2038 | Spot Bond  | 0.00000   | 101.37647 | 0.00000   | 101.27403    |                | 0.00              |            | 0             | 0.00             |               |
| TH10D2           | On 18/07/2017 | Spot Bond  | 0.00000   | 101.32744 | 0.00000   | 101.22869    |                | 0.00              |            | 0             | 0.00             |               |
| TH11A1           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.77683 | 0.00000   | 100.71915    |                | 0.00              |            | 0             | 0.00             |               |
| TH11A2           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.81214 | 0.00000   | 100.75183    |                | 0.00              |            | 0             | 0.00             |               |
| TH11A3           | On 18/07/2018 | Spot Bond  | 8.73000   | 103.28668 | 8.73000   | 103.26230    |                | 0.00              |            | 0             | 0.00             |               |
| TH11A4           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.77352 | 0.00000   | 100.71607    |                | 0.00              |            | 0             | 0.00             |               |
| TH11A5           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.80552 | 0.00000   | 100.74571    |                | 0.00              |            | 0             | 0.00             |               |
| TH11A6           | On 18/07/2041 | Spot Bond  | 9.01000   | 100.34852 | 8.90500   | 100.67416    |                | 0.00              |            | 0             | 0.00             |               |
| TH11A7           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.91069 | 0.00000   | 100.85366    |                | 0.00              |            | 0             | 0.00             |               |
| TH11A8           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.95686 | 0.00000   | 100.89695    |                | 0.00              |            | 0             | 0.00             |               |
| TH11B1           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.86174 | 0.00000   | 100.79774    |                | 0.00              |            | 0             | 0.00             |               |
| TH11B2           | On 18/07/2041 | Spot Bond  | 0.00000   | 100.84962 | 0.00000   | 100.78652    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TH11B3           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 101.00429 |           | 0.00000      | 100.94143      |                   |            | 0.00          | 0                | 0.00              |
| TH11C1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.95857 |           | 0.00000      | 100.88737      |                   |            | 0.00          | 0                | 0.00              |
| TH11C2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.95417 |           | 0.00000      | 100.88330      |                   |            | 0.00          | 0                | 0.00              |
| TH11C3           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 101.08852 |           | 0.00000      | 101.02040      |                   |            | 0.00          | 0                | 0.00              |
| TH11D1           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 101.30018 |           | 0.00000      | 101.20347      |                   |            | 0.00          | 0                | 0.00              |
| TH11D2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 101.30454 |           | 0.00000      | 101.20750      |                   |            | 0.00          | 0                | 0.00              |
| TH11D3           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 101.52722 |           | 0.00000      | 101.43158      |                   |            | 0.00          | 0                | 0.00              |
| TH9A10           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.85899 |           | 0.00000      | 100.83925      |                   |            | 0.00          | 0                | 0.00              |
| THE8A1           | On 18/04/2036 | Spot Bond  |     | 101.06155 | 6.48164   |           | 101.06155    | 6.46562        |                   |            | 0.00          | 0                | 0.00              |
| THE8A2           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.77352 |           | 0.00000      | 100.71607      |                   |            | 0.00          | 0                | 0.00              |
| THE8A3           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 101.08951 |           | 0.00000      | 101.03557      |                   |            | 0.00          | 43,800,000,000   | 21,900,000,000.00 |
| THE8B1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.87275 |           | 0.00000      | 100.80794      |                   |            | 0.00          | 0                | 0.00              |
| THE8C1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.91678 |           | 0.00000      | 100.84870      |                   |            | 0.00          | 0                | 0.00              |
| THE8D1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 101.38082 |           | 0.00000      | 101.27806      |                   |            | 0.00          | 0                | 0.00              |
| THE9A1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 101.23415 |           | 0.00000      | 101.21592      |                   |            | 0.00          | 0                | 0.00              |
| THE9A2           | On 18/01/2016 | Spot Bond  |     | 0.00000   | 100.84147 |           | 0.00000      | 100.82213      |                   |            | 0.00          | 0                | 0.00              |
| THE9A3           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.85315 |           | 0.00000      | 100.83354      |                   |            | 0.00          | 0                | 0.00              |
| THE9A5           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.84147 |           | 0.00000      | 100.82213      |                   |            | 0.00          | 0                | 0.00              |
| THE9A6           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.85315 |           | 0.00000      | 100.83354      |                   |            | 0.00          | 0                | 0.00              |
| THE9A7           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.85899 |           | 0.00000      | 100.83925      |                   |            | 0.00          | 0                | 0.00              |
| THE9A8           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.83446 |           | 0.00000      | 100.81529      |                   |            | 0.00          | 0                | 0.00              |
| THE9A9           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.85315 |           | 0.00000      | 100.83354      |                   |            | 0.00          | 0                | 0.00              |
| THE9B1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.91739 |           | 0.00000      | 100.89628      |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| THE9B2           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.91739 |           | 0.00000      | 100.89628      |                   |            | 0.00                 | 0                | 0.00              |
| THE9B3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.91739 |           | 0.00000      | 100.89628      |                   |            | 0.00                 | 0                | 0.00              |
| THE9C1           | On 18/07/2016 | Spot Bond  | 0.00000   | 101.01076 |           | 0.00000      | 100.98746      |                   |            | 0.00                 | 0                | 0.00              |
| THE9C2           | On 18/07/2039 | Spot Bond  | 0.00000   | 101.03409 |           | 0.00000      | 101.01024      |                   |            | 0.00                 | 0                | 0.00              |
| THE9C3           | On 18/07/2016 | Spot Bond  | 0.00000   | 101.00493 |           | 0.00000      | 100.98176      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D1           | On 18/07/2016 | Spot Bond  | 0.00000   | 101.47052 |           | 0.00000      | 101.43641      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D2           | On 18/07/2039 | Spot Bond  | 0.00000   | 101.49955 |           | 0.00000      | 101.46476      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D3           | On 18/07/2016 | Spot Bond  | 0.00000   | 101.48794 |           | 0.00000      | 101.45342      |                   |            | 0.00                 | 0                | 0.00              |
| TL15             | On 29/04/2015 | Spot Bond  | 8.40000   | 104.13061 |           | 8.30500      | 104.19047      |                   |            | 335,160,000,000.00   | 39,900,000       | 1,280,000,000.00  |
| TL20             | On 22/02/2020 | Spot Bond  | 9.94500   | 84.98342  |           | 9.83000      | 85.39375       |                   |            | 0.00                 | 0                | 40,000,000.00     |
| TN17             | On 14/11/2017 | Spot Bond  | 8.15500   | 103.74888 |           | 8.04000      | 104.07346      |                   |            | 4,288,714,500,000.00 | 525,900,000      | 4,965,200,000.00  |
| TN20             | On 17/09/2020 | Spot Bond  | 9.20500   | 108.30282 |           | 9.09500      | 108.81466      |                   |            | 6,110,783,434,000.00 | 663,854,800      | 29,383,999,900.00 |
| TN20U            | On 14/04/2020 | Spot Bond  | 100.00000 | 0.76488   |           | 100.00000    | 0.76246        |                   |            | 0.00                 | 0                | 0.00              |
| TN23             | On 06/11/2023 | Spot Bond  | 9.41500   | 109.36224 |           | 9.29500      | 110.11983      |                   |            | 0.00                 | 0                | 15,582,700,000.00 |
| TN25             | On 19/08/2025 | Spot Bond  | 9.55000   | 102.38894 |           | 9.42000      | 103.24924      |                   |            | 0.00                 | 0                | 16,003,100,000.00 |
| TN27             | On 14/11/2027 | Spot Bond  | 9.55000   | 95.63323  |           | 9.42000      | 96.55486       |                   |            | 912,025,000,000.00   | 95,500,000       | 5,394,700,000.00  |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000   | 100.54604 |           | 0.00000      | 100.52948      |                   |            | 0.00                 | 0                | 0.00              |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000   | 101.31930 |           | 0.00000      | 101.30280      |                   |            | 0.00                 | 15,000,000       | 1,500,000,000.00  |
| TORQ1            | On 15/08/2014 | Spot Bond  | 0.00000   | 100.43674 |           | 0.00000      | 100.41834      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.39602 |           | 0.00000      | 100.37655      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.40634 |           | 0.00000      | 100.38635      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.40733 |           | 0.00000      | 100.38729      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.45791 |           | 0.00000      | 100.43532      |                   |            | 0.00                 | 0                | 0.00              |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000   | 100.56272 |           | 0.00000      | 100.53485      |                   |            | 0.00                 | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TPDA01           | On 05/04/2015 | Spot Bond  | 0.00000   | 101.26361 | 0.00000   | 101.24603    |                |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| TPDA02           | On 05/04/2017 | Spot Bond  | 0.00000   | 101.10022 | 0.00000   | 101.08128    |                |                   |            | 0.00          | 0                | 0.00             |
| TPDA03           | On 05/04/2018 | Spot Bond  | 0.00000   | 101.12391 | 0.00000   | 101.10456    |                |                   |            | 0.00          | 0                | 0.00             |
| TPDA04           | On 10/04/2016 | Spot Bond  | 0.00000   | 100.83572 | 0.00000   | 100.78147    |                |                   |            | 0.00          | 0                | 0.00             |
| TPDA05           | On 10/04/2019 | Spot Bond  | 0.00000   | 100.89349 | 0.00000   | 100.83549    |                |                   |            | 0.00          | 0                | 0.00             |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  | 100.11071 | 10.00000  | 100.08302    |                |                   |            | 0.00          | 0                | 0.00             |
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   | 100.10795 | 9.75000   | 100.08096    |                |                   |            | 0.00          | 0                | 0.00             |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 | 10.10730  | 100.00000 | 10.08036     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP150           | On 02/10/2014 | Spot Bond  | 0.00000   | 98.06852  | 0.00000   | 98.02102     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP152           | On 13/11/2014 | Spot Bond  | 0.00000   | 97.37646  | 0.00000   | 97.32847     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP153           | On 27/11/2014 | Spot Bond  | 0.00000   | 97.18713  | 0.00000   | 97.13972     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP154           | On 12/06/2014 | Spot Bond  | 0.00000   | 99.84815  | 0.00000   | 99.80260     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP155           | On 24/07/2014 | Spot Bond  | 0.00000   | 99.19356  | 0.00000   | 99.14703     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP156           | On 22/01/2015 | Spot Bond  | 0.00000   | 96.13465  | 0.00000   | 96.08510     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP157           | On 07/08/2014 | Spot Bond  | 0.00000   | 98.86868  | 0.00000   | 98.81726     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP158           | On 05/02/2015 | Spot Bond  | 0.00000   | 95.24668  | 0.00000   | 95.18918     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP159           | On 21/08/2014 | Spot Bond  | 0.00000   | 98.64579  | 0.00000   | 98.59501     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP160           | On 19/02/2015 | Spot Bond  | 0.00000   | 94.81054  | 0.00000   | 94.76618     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP161           | On 05/03/2015 | Spot Bond  | 0.00000   | 94.85459  | 0.00000   | 94.79866     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP162           | On 18/09/2014 | Spot Bond  | 0.00000   | 98.15319  | 0.00000   | 98.10189     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP163           | On 19/03/2015 | Spot Bond  | 0.00000   | 94.68552  | 0.00000   | 94.63054     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP164           | On 02/04/2015 | Spot Bond  | 0.00000   | 94.45944  | 0.00000   | 94.40476     |                |                   |            | 0.00          | 0                | 0.00             |
| TSP165           | On 16/10/2014 | Spot Bond  | 0.00000   | 97.68629  | 0.00000   | 97.63525     |                |                   |            | 0.00          | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TSP166           | On 16/04/2015 | Spot Bond  | 0.00000   | 94.23619  |           | 0.00000      | 94.18181       |                   |            | 0.00          | 0                | 0.00              |
| TSP167           | On 28/05/2015 | Spot Bond  | 0.00000   | 93.54641  |           | 0.00000      | 93.49263       |                   |            | 0.00          | 440,000,000      | 440,000,000.00    |
| TTO01U           | On 28/08/2019 | Spot Bond  | 100.00000 | 12.19965  |           | 100.00000    | 12.17009       |                   |            | 0.00          | 0                | 0.00              |
| TWC044           | On 15/08/2014 | Spot Bond  | 0.00000   | 100.30436 |           | 0.00000      | 100.25351      |                   |            | 0.00          | 0                | 0.00              |
| TWC047           | On 21/07/2014 | Spot Bond  | 0.00000   | 100.86662 |           | 0.00000      | 100.81662      |                   |            | 0.00          | 0                | 0.00              |
| TWC048           | On 22/07/2014 | Spot Bond  | 0.00000   | 100.80816 |           | 0.00000      | 100.75868      |                   |            | 0.00          | 0                | 0.00              |
| TWC049           | On 24/07/2014 | Spot Bond  | 0.00000   | 100.79996 |           | 0.00000      | 100.74996      |                   |            | 0.00          | 0                | 0.00              |
| TWC051           | On 25/07/2014 | Spot Bond  | 0.00000   | 100.77141 |           | 0.00000      | 100.72110      |                   |            | 0.00          | 0                | 0.00              |
| TWC052           | On 26/07/2014 | Spot Bond  | 0.00000   | 100.66247 |           | 0.00000      | 100.61278      |                   |            | 0.00          | 0                | 0.00              |
| TWC053           | On 19/08/2014 | Spot Bond  | 0.00000   | 100.29934 |           | 0.00000      | 100.24945      |                   |            | 0.00          | 0                | 0.00              |
| TWC054           | On 21/08/2014 | Spot Bond  | 0.00000   | 100.11641 |           | 0.00000      | 100.06652      |                   |            | 0.00          | 0                | 0.00              |
| TWCJ10           | On 24/07/2014 | Spot Bond  | 0.00000   | 100.89990 |           | 0.00000      | 100.84366      |                   |            | 0.00          | 0                | 0.00              |
| TWCJ11           | On 21/08/2014 | Spot Bond  | 0.00000   | 100.13099 |           | 0.00000      | 100.07485      |                   |            | 0.00          | 0                | 0.00              |
| TWCM10           | On 24/07/2014 | Spot Bond  | 0.00000   | 100.80785 |           | 0.00000      | 100.75736      |                   |            | 0.00          | 0                | 0.00              |
| TWCM11           | On 21/08/2014 | Spot Bond  | 0.00000   | 100.11699 |           | 0.00000      | 100.06685      |                   |            | 0.00          | 0                | 0.00              |
| UG21             | On 02/03/2021 | Spot Bond  | 9.35500   | 109.31971 |           | 9.24500      | 109.85899      |                   |            | 0.00          | 0                | 324,800,000.00    |
| UTR042           | On 19/04/2016 | Spot Bond  | 0.00000   | 100.94588 |           | 0.00000      | 100.92407      |                   |            | 0.00          | 0                | 0.00              |
| UTR043           | On 06/04/2015 | Spot Bond  | 0.00000   | 101.38417 |           | 0.00000      | 101.36028      |                   |            | 0.00          | 36,800,000,000   | 18,400,000,000.00 |
| UTR40            | On 10/09/2017 | Spot Bond  | 9.65500   | 103.73101 |           | 9.54000      | 104.02411      |                   |            | 0.00          | 0                | 0.00              |
| VKC03            | On 26/09/2014 | Spot Bond  | 0.00000   | 101.15085 |           | 0.00000      | 101.09790      |                   |            | 0.00          | 0                | 0.00              |
| VKC04            | On 27/03/2015 | Spot Bond  | 0.00000   | 101.18675 |           | 0.00000      | 101.16932      |                   |            | 0.00          | 0                | 0.00              |
| VKE01            | On 08/05/2015 | Spot Bond  | 0.00000   | 100.52178 |           | 0.00000      | 100.50258      |                   |            | 0.00          | 0                | 0.00              |
| VKE02            | On 08/05/2016 | Spot Bond  | 0.00000   | 100.53916 |           | 0.00000      | 100.51930      |                   |            | 0.00          | 0                | 0.00              |
| VKE03            | On 08/05/2017 | Spot Bond  | 0.00000   | 100.53996 |           | 0.00000      | 100.52007      |                   |            | 0.00          | 0                | 20,000,000.00     |

| Contract Details           | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value                    | Contracts Traded      | Open Interest            |
|----------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|-----------------------|--------------------------|
| VKE04                      | On 28/03/2016 | Spot Bond  | 0.00000   | 101.30720 |           | 0.00000      | 101.28797      |                   |            | 0.00                             | 0                     | 0.00                     |
| VKE05                      | On 28/03/2018 | Spot Bond  | 0.00000   | 101.34434 |           | 0.00000      | 101.32456      |                   |            | 0.00                             | 600,000,000           | 300,000,000.00           |
| WS04                       | On 30/05/2016 | Spot Bond  | 7.01000   | 110.18450 |           | 6.91500      | 110.34894      |                   |            | 0.00                             | 0                     | 10,116,900,000.00        |
| WS05                       | On 01/08/2018 | Spot Bond  | 1.28000   | 239.89277 |           | 1.32000      | 239.41984      |                   |            | 0.00                             | 0                     | 6,400,000.00             |
| WSP1                       | On 28/05/2015 | Spot Bond  | 6.97000   | 102.06153 |           | 6.87500      | 102.13275      |                   |            | 4,182,000,000,000.00             | 600,000,000           | 600,000,000.00           |
| WSP2                       | On 28/05/2017 | Spot Bond  | 7.82000   | 103.25249 |           | 7.70500      | 103.53820      |                   |            | 136,068,000,000,000.00           | 17,400,000,000        | 10,836,800,000.00        |
| WSP3                       | On 28/05/2019 | Spot Bond  | 8.09500   | 103.81811 |           | 7.99000      | 104.23008      |                   |            | 0.00                             | 0                     | 0.00                     |
| WSP4                       | On 28/05/2020 | Spot Bond  | 8.42000   | 102.85003 |           | 8.30500      | 103.36970      |                   |            | 0.00                             | 0                     | 0.00                     |
| WSP5                       | On 28/05/2021 | Spot Bond  | 8.49500   | 102.78666 |           | 8.38500      | 103.34558      |                   |            | 0.00                             | 0                     | 2,545,900,000.00         |
| Z014                       | On 30/06/2015 | Spot Bond  | 6.60000   | 93.27686  |           | 6.50500      | 93.35236       |                   |            | 0.00                             | 0                     | 0.00                     |
| Z019                       | On 30/06/2014 | Spot Bond  | 6.09000   | 99.56807  |           | 5.98500      | 99.55923       |                   |            | 0.00                             | 0                     | 0.00                     |
| Z020                       | On 19/10/2015 | Spot Bond  | 6.53000   | 91.54780  |           | 6.43500      | 91.64778       |                   |            | 0.00                             | 0                     | 0.00                     |
| Z025                       | On 30/11/2014 | Spot Bond  | 6.07000   | 97.10926  |           | 5.96500      | 97.14242       |                   |            | 0.00                             | 0                     | 0.00                     |
| Z071                       | On 01/07/2015 | Spot Bond  | 6.60000   | 93.26013  |           | 6.50500      | 93.33585       |                   |            | 0.00                             | 0                     | 0.00                     |
| Z083                       | On 30/09/2019 | Spot Bond  | 7.48500   | 67.63941  |           | 7.38000      | 67.99134       |                   |            | 0.00                             | 0                     | 0.00                     |
| ZA021                      | On 20/10/2015 | Spot Bond  | 100.00000 | 38.47299  |           | 100.00000    | 38.40000       |                   |            | 0.00                             | 0                     | 0.00                     |
| ZA029                      | On 20/09/2016 | Spot Bond  | 100.00000 | 20.36424  |           | 100.00000    | 20.32560       |                   |            | 0.00                             | 0                     | 0.00                     |
| <b>Total for j-Bonds :</b> |               |            |           |           |           |              |                |                   |            | <b>81,735,085,964,384,500.00</b> | <b>11,786,775,900</b> | <b>12 146 921 700.00</b> |
| <b>Grand Total:</b>        |               |            |           |           |           |              |                |                   |            | <b>81,735,087,909,786,800.00</b> | <b>11,787,018,801</b> | <b>12 150 653 841.00</b> |