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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2014

| 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 28/07/2014 | Any day expiry |       | 10.56030 | 10.56030  |           | 10.49700     | 10.49700       |                   | 10.23      | 35,355,884.40 | 3,348            | 0.00          |
| \$ / R             | On 29/07/2014 | Any day expiry |       | 10.54740 | 10.54740  |           | 10.49700     | 10.49700       |                   | 10.20      | 60,471,873.00 | 5,742            | 0.00          |
| \$ / R             | On 29/07/2014 | Any day expiry | 10.80 | Put      | 252.86060 | 0.25286   | 304.70040    | 0.30470        | 252.861           | 18.63      | 0.00          | 0                | 500.00        |
| \$ / R             | On 29/07/2014 | Any day expiry | 12.62 | Call     | 0.00000   | 0.00000   | 0.00570      | 0.00001        | 0.000             | 36.10      | 0.00          | 0                | 500.00        |
| \$ / R             | On 30/07/2014 | Any day expiry |       | 10.54740 | 10.54740  |           | 10.49700     | 10.49700       |                   | 10.20      | 0.00          | 0                | 0.00          |
| \$ / R             | On 30/07/2014 | Any day expiry | 10.71 | Call     | 2.68540   | 0.00269   | 6.25190      | 0.00625        | 2.685             | 13.28      | 0.00          | 0                | 14,000.00     |
| \$ / R             | On 31/07/2014 | Any day expiry |       | 10.54740 | 10.54740  |           | 10.53150     | 10.53150       |                   | 10.18      | 0.00          | 0                | 0.00          |
| \$ / R             | On 07/08/2014 | Any day expiry |       | 10.55940 | 10.55940  |           | 10.51090     | 10.51090       |                   | 9.45       | 0.00          | 0                | 0.00          |
| \$ / R             | On 07/08/2014 | Any day expiry | 10.49 | Call     | 109.98260 | 0.10998   | 84.49340     | 0.08449        | 109.983           | 10.05      | 0.00          | 0                | 5,000.00      |
| \$ / R             | On 07/08/2014 | Any day expiry | 10.81 | Put      | 262.11680 | 0.26212   | 310.15230    | 0.31015        | 262.117           | 11.75      | 0.00          | 0                | 2,000.00      |
| \$ / R             | On 07/08/2014 | Any day expiry | 10.90 | Call     | 6.11320   | 0.00611   | 6.23650      | 0.00624        | 6.113             | 12.55      | 0.00          | 0                | 2,000.00      |
| \$ / R             | On 07/08/2014 | Any day expiry | 10.90 | Put      | 346.71320 | 0.34671   | 395.33650    | 0.39534        | 346.713           | 12.55      | 0.00          | 0                | 2,000.00      |
| \$ / R             | On 08/08/2014 | Any day expiry |       | 10.56110 | 10.56110  |           | 10.51270     | 10.51270       |                   | 9.47       | 0.00          | 0                | 0.00          |
| \$ / R             | On 08/08/2014 | Any day expiry | 10.74 | Call     | 21.40620  | 0.02141   | 19.37320     | 0.01937        | 21.406            | 11.04      | 0.00          | 0                | 250.00        |
| \$ / R             | On 22/08/2014 | Any day expiry |       | 10.58540 | 10.58540  |           | 10.53670     | 10.53670       |                   | 9.25       | 0.00          | 0                | 0.00          |
| \$ / R             | On 22/08/2014 | Any day expiry | 10.33 | Put      | 27.33090  | 0.02733   | 36.96860     | 0.03697        | 27.331            | 10.21      | 0.00          | 0                | 19,547.00     |
| \$ / R             | On 22/08/2014 | Any day expiry | 12.07 | Call     | 0.32040   | 0.00032   | 0.35660      | 0.00036        | 0.320             | 17.53      | 0.00          | 0                | 19,547.00     |
| \$ / R             | On 27/08/2014 | Any day expiry |       | 10.59410 | 10.59410  |           | 10.54530     | 10.54530       |                   | 9.09       | 0.00          | 0                | 1,959.00      |

| 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 27/08/2014 | Any day expiry          | 10.80 | Put   | 253.59360 | 0.25359   | 297.39330    | 0.29739        | 253.594           | 10.18      | 0.00           | 0                | 500.00        |
| \$ / R           | On 27/08/2014 | Any day expiry          | 12.83 | Call  | 0.10750   | 0.00011   | 0.14250      | 0.00014        | 0.108             | 20.58      | 0.00           | 0                | 500.00        |
| \$ / R           | On 28/08/2014 | Any day expiry          |       |       | 10.59580  | 10.59580  | 10.54700     | 10.54700       |                   | 9.13       | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/08/2014 | Any day expiry          | 8.30  | Put   | 0.00040   | 0.00000   | 0.00100      | 0.00000        | 0.000             | 18.75      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 28/08/2014 | Any day expiry          | 10.96 | Call  | 26.27170  | 0.02627   | 24.26810     | 0.02427        | 26.272            | 11.05      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 08/09/2014 | Any day expiry          |       |       | 10.61530  | 10.61530  | 10.56630     | 10.56630       |                   | 9.24       | 0.00           | 0                | 0.00          |
| \$ / R           | On 08/09/2014 | Any day expiry          | 10.74 | Call  | 89.63130  | 0.08963   | 80.51440     | 0.08051        | 89.631            | 9.93       | 0.00           | 0                | 250.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future |       |       | 10.62760  | 10.62760  | 10.57860     | 10.57860       |                   | 9.50       | 345,864,614.40 | 32,544           | 661,753.00    |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.80  | Put   | 0.05180   | 0.00005   | 0.09140      | 0.00009        | 0.052             | 15.27      | 0.00           | 0                | 920.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.88  | Put   | 0.07480   | 0.00007   | 0.12830      | 0.00013        | 0.075             | 14.98      | 0.00           | 0                | 26,804.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 8.90  | Put   | 0.08200   | 0.00008   | 0.13970      | 0.00014        | 0.082             | 14.90      | 0.00           | 0                | 15,296.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.00  | Put   | 0.12960   | 0.00013   | 0.21380      | 0.00021        | 0.130             | 14.54      | 0.00           | 0                | 35,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 9.78  | Put   | 3.24000   | 0.00324   | 4.24960      | 0.00425        | 3.240             | 11.16      | 0.00           | 0                | 920.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.00 | Put   | 6.40970   | 0.00641   | 8.59300      | 0.00859        | 6.410             | 9.68       | 0.00           | 0                | 72,800.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.10 | Put   | 9.04870   | 0.00905   | 14.47020     | 0.01447        | 9.049             | 9.00       | 0.00           | 0                | 600.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.19 | Put   | 17.00530  | 0.01701   | 25.55230     | 0.02555        | 17.005            | 9.08       | 0.00           | 0                | 6,220.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.20 | Put   | 18.15870  | 0.01816   | 27.10490     | 0.02710        | 18.159            | 9.09       | 0.00           | 0                | 48,650.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.21 | Put   | 19.37290  | 0.01937   | 28.72880     | 0.02873        | 19.373            | 9.10       | 0.00           | 0                | 15,296.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.23 | Put   | 21.99310  | 0.02199   | 32.19910     | 0.03220        | 21.993            | 9.12       | 0.00           | 0                | 27,284.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.25 | Put   | 24.88140  | 0.02488   | 35.97690     | 0.03598        | 24.881            | 9.13       | 0.00           | 0                | 10,900.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.30 | Put   | 33.37940  | 0.03338   | 46.85770     | 0.04686        | 33.379            | 9.18       | 0.00           | 0                | 7,700.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.38 | Put   | 51.27280  | 0.05127   | 68.95020     | 0.06895        | 51.273            | 9.25       | 0.00           | 0                | 250.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.40 | Call  | 284.25970 | 0.28426   | 254.04120    | 0.25404        | 284.260           | 9.27       | 0.00           | 0                | 2,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.40 | Put   | 56.65970  | 0.05666   | 75.44120     | 0.07544        | 56.660            | 9.27       | 0.00           | 0                | 900.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.48 | Put   | 82.20030  | 0.08220   | 105.50440    | 0.10550        | 82.200            | 9.34       | 0.00           | 0                | 4,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.50 | Call  | 217.22820 | 0.21723   | 192.67030    | 0.19267        | 217.228           | 9.36       | 0.00           | 0                | 6,500.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.50 | Put   | 89.62820  | 0.08963   | 114.07030    | 0.11407        | 89.628            | 9.36       | 0.00           | 0                | 13,300.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.51 | Call  | 211.10220 | 0.21110   | 187.11190    | 0.18711        | 211.102           | 9.37       | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.52 | Put   | 97.48570  | 0.09749   | 123.05980    | 0.12306        | 97.486            | 9.38       | 0.00           | 0                | 4,700.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.55 | Put   | 110.08540 | 0.11009   | 137.34330    | 0.13734        | 110.085           | 9.41       | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.57 | Call  | 176.63070 | 0.17663   | 155.99660    | 0.15600        | 176.631           | 9.43       | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.57 | Put   | 119.03070 | 0.11903   | 147.39660    | 0.14740        | 119.031           | 9.43       | 0.00           | 0                | 4,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.59 | Put   | 128.41580 | 0.12842   | 157.87020    | 0.15787        | 128.416           | 9.44       | 0.00           | 0                | 20,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.60 | Call  | 160.87180 | 0.16087   | 141.86280    | 0.14186        | 160.872           | 9.45       | 0.00           | 0                | 600.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.60 | Put   | 133.27180 | 0.13327   | 163.26280    | 0.16326        | 133.272           | 9.45       | 0.00           | 0                | 9,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.65 | Put   | 159.18500 | 0.15918   | 194.61210    | 0.19461        | 159.185           | 9.50       | 0.00           | 0                | 9,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.67 | Call  | 129.10260 | 0.12910   | 116.42070    | 0.11642        | 129.103           | 9.60       | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.71 | Put   | 197.34290 | 0.19734   | 235.30110    | 0.23530        | 197.343           | 9.79       | 0.00           | 0                | 20,159.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.75 | Call  | 102.28330 | 0.10228   | 92.69840     | 0.09270        | 102.283           | 9.98       | 0.00           | 0                | 1,050.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.82 | Put   | 275.75230 | 0.27575   | 317.31710    | 0.31732        | 275.752           | 10.31      | 0.00           | 0                | 9,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.83 | Put   | 283.35090 | 0.28335   | 325.18530    | 0.32519        | 283.351           | 10.36      | 0.00           | 0                | 6,500.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.84 | Call  | 78.62120  | 0.07862   | 71.71470     | 0.07171        | 78.621            | 10.41      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.90 | Call  | 66.01210  | 0.06601   | 60.49070     | 0.06049        | 66.012            | 10.70      | 0.00           | 0                | 1,000.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 10.93 | Call  | 60.51530  | 0.06052   | 55.58130     | 0.05558        | 60.515            | 10.84      | 0.00           | 0                | 7,700.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.00 | Call  | 49.48410  | 0.04948   | 45.69770     | 0.04570        | 49.484            | 11.18      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.00 | Put   | 421.88410 | 0.42188   | 467.09770    | 0.46710        | 421.884           | 11.18      | 0.00           | 0                | 402.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.10 | Call  | 37.31670  | 0.03732   | 34.72620     | 0.03473        | 37.317            | 11.66      | 0.00           | 0                | 1,550.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.11 | Call  | 36.29360  | 0.03629   | 33.79890     | 0.03380        | 36.294            | 11.70      | 0.00           | 0                | 14,500.00     |

| 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 15/09/2014 | Foreign Exchange Future | 11.25 | Call  | 24.71190    | 0.02471   | 23.22190     | 0.02322        | 24.712            | 12.36      | 0.00          | 0                | 100.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.35 | Call  | 18.87890    | 0.01888   | 17.91240     | 0.01791        | 18.879            | 12.81      | 0.00          | 0                | 4,700.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.40 | Call  | 16.55750    | 0.01656   | 15.78460     | 0.01578        | 16.558            | 13.04      | 0.00          | 0                | 3,300.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.47 | Call  | 13.83410    | 0.01383   | 13.27490     | 0.01327        | 13.834            | 13.36      | 0.00          | 0                | 3,350.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.49 | Call  | 13.15350    | 0.01315   | 12.64460     | 0.01264        | 13.153            | 13.45      | 0.00          | 0                | 3,350.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.50 | Call  | 12.82750    | 0.01283   | 12.34280     | 0.01234        | 12.828            | 13.49      | 0.00          | 0                | 37,800.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.50 | Put   | 885.22750   | 0.88523   | 933.74280    | 0.93374        | 885.228           | 13.49      | 0.00          | 0                | 600.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.51 | Call  | 12.51090    | 0.01251   | 12.04940     | 0.01205        | 12.511            | 13.54      | 0.00          | 0                | 250.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.85 | Call  | 4.98660     | 0.00499   | 4.72380      | 0.00472        | 4.987             | 14.77      | 0.00          | 0                | 10,850.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.00 | Call  | 3.14650     | 0.00315   | 3.00240      | 0.00300        | 3.146             | 15.14      | 0.00          | 0                | 35,500.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.00 | Put   | 1,375.54650 | 1.37555   | 1,424.40240  | 1.42440        | 1,375.546         | 15.14      | 0.00          | 0                | 799.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.27 | Call  | 1.39740     | 0.00140   | 1.34950      | 0.00135        | 1.397             | 15.80      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.35 | Call  | 1.10470     | 0.00110   | 1.07020      | 0.00107        | 1.105             | 15.99      | 0.00          | 0                | 23,934.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.39 | Call  | 0.98320     | 0.00098   | 0.95400      | 0.00095        | 0.983             | 16.09      | 0.00          | 0                | 2,870.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.44 | Call  | 0.85080     | 0.00085   | 0.82710      | 0.00083        | 0.851             | 16.22      | 0.00          | 0                | 15,296.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.75 | Call  | 0.35690     | 0.00036   | 0.42490      | 0.00042        | 0.357             | 16.98      | 0.00          | 0                | 16,275.00     |
| \$ / R           | On 22/09/2014 | Any day expiry          |       |       | 10.64000    | 10.64000  | 10.59090     | 10.59090       |                   | 9.54       | 0.00          | 0                | 0.00          |
| \$ / R           | On 22/09/2014 | Any day expiry          | 10.50 | Put   | 95.32830    | 0.09533   | 119.63980    | 0.11964        | 95.328            | 9.41       | 0.00          | 0                | 13,000.00     |
| \$ / R           | On 22/09/2014 | Any day expiry          | 10.54 | Put   | 111.31750   | 0.11132   | 137.73230    | 0.13773        | 111.318           | 9.44       | 0.00          | 0                | 7,500.00      |
| \$ / R           | On 26/09/2014 | Any day expiry          |       |       | 10.64710    | 10.64710  | 10.59790     | 10.59790       |                   | 9.59       | 0.00          | 0                | 1,500.00      |
| \$ / R           | On 26/09/2014 | Any day expiry          | 10.80 | Put   | 264.68690   | 0.26469   | 304.74660    | 0.30475        | 264.687           | 10.26      | 0.00          | 0                | 500.00        |
| \$ / R           | On 26/09/2014 | Any day expiry          | 13.10 | Call  | 0.67250     | 0.00067   | 0.80640      | 0.00081        | 0.673             | 18.28      | 0.00          | 0                | 500.00        |
| \$ / R           | On 29/09/2014 | Any day expiry          |       |       | 10.65240    | 10.65240  | 10.60320     | 10.60320       |                   | 9.57       | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/09/2014 | Any day expiry          | 8.30  | Put   | 0.06940     | 0.00007   | 0.10480      | 0.00010        | 0.069             | 17.86      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 29/09/2014 | Any day expiry          | 10.96 | Call  | 79.33470    | 0.07933   | 73.59950     | 0.07360        | 79.335            | 10.94      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 08/10/2014 | Any day expiry          |       |       | 10.66890    | 10.66890  | 10.61970     | 10.61970       |                   | 9.69       | 0.00          | 0                | 0.00          |
| \$ / R           | On 08/10/2014 | Any day expiry          | 10.74 | Call  | 157.50500   | 0.15751   | 145.27760    | 0.14528        | 157.505           | 10.07      | 0.00          | 0                | 250.00        |
| \$ / R           | On 29/10/2014 | Any day expiry          |       |       | 10.70750    | 10.70750  | 10.65830     | 10.65830       |                   | 9.96       | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/10/2014 | Any day expiry          | 8.30  | Put   | 0.32860     | 0.00033   | 0.40820      | 0.00041        | 0.329             | 16.93      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 29/10/2014 | Any day expiry          | 10.80 | Put   | 273.38680   | 0.27339   | 310.99850    | 0.31100        | 273.387           | 10.35      | 0.00          | 0                | 500.00        |
| \$ / R           | On 29/10/2014 | Any day expiry          | 11.25 | Call  | 79.46290    | 0.07946   | 76.64610     | 0.07665        | 79.463            | 12.11      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 29/10/2014 | Any day expiry          | 13.33 | Call  | 2.81310     | 0.00281   | 2.74280      | 0.00274        | 2.813             | 17.97      | 0.00          | 0                | 500.00        |
| \$ / R           | On 04/11/2014 | Any day expiry          |       |       | 10.71870    | 10.71870  | 10.66950     | 10.66950       |                   | 10.03      | 0.00          | 0                | 0.00          |
| \$ / R           | On 04/11/2014 | Any day expiry          | 10.16 | Put   | 38.47140    | 0.03847   | 48.67750     | 0.04868        | 38.471            | 9.65       | 0.00          | 0                | 3,882.00      |
| \$ / R           | On 04/11/2014 | Any day expiry          | 11.91 | Call  | 33.49200    | 0.03349   | 33.11600     | 0.03312        | 33.492            | 14.71      | 0.00          | 0                | 3,882.00      |
| \$ / R           | On 05/11/2014 | Any day expiry          |       |       | 10.72060    | 10.72060  | 10.67140     | 10.67140       |                   | 10.05      | 0.00          | 0                | 0.00          |
| \$ / R           | On 05/11/2014 | Any day expiry          | 10.75 | Call  | 215.09340   | 0.21509   | 200.57310    | 0.20057        | 215.093           | 10.24      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 05/11/2014 | Any day expiry          | 11.20 | Call  | 97.74390    | 0.09774   | 93.66720     | 0.09367        | 97.744            | 11.94      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 25/11/2014 | Any day expiry          |       |       | 10.75810    | 10.75810  | 10.70870     | 10.70870       |                   | 10.36      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/11/2014 | Any day expiry          | 10.80 | Put   | 281.23320   | 0.28123   | 316.18830    | 0.31619        | 281.233           | 10.54      | 0.00          | 0                | 500.00        |
| \$ / R           | On 25/11/2014 | Any day expiry          | 13.61 | Call  | 3.47110     | 0.00347   | 2.88700      | 0.00289        | 3.471             | 17.24      | 0.00          | 0                | 500.00        |
| \$ / R           | On 28/11/2014 | Any day expiry          |       |       | 10.76370    | 10.76370  | 10.71420     | 10.71420       |                   | 10.39      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/11/2014 | Any day expiry          | 8.30  | Put   | 0.95450     | 0.00095   | 1.09070      | 0.00109        | 0.955             | 16.57      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 28/11/2014 | Any day expiry          | 11.25 | Call  | 124.86010   | 0.12486   | 119.22900    | 0.11923        | 124.860           | 12.13      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 10/12/2014 | Any day expiry          |       |       | 10.78620    | 10.78620  | 10.73660     | 10.73660       |                   | 10.59      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 11/12/2014 | Any day expiry          |       |       | 10.78810    | 10.78810  | 10.73850     | 10.73850       |                   | 10.59      | 0.00          | 0                | 4,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future |       |       | 10.79000    | 10.79000  | 10.74030     | 10.74030       |                   | 10.60      | 30,212,000.00 | 2,800            | 170,874.00    |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.09  | Put   | 5.03030     | 0.00503   | 5.86490      | 0.00586        | 5.030             | 13.25      | 0.00          | 0                | 1,402.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.44   | Put        | 9.33510   |       | 0.00934   |           | 11.11780     | 0.01112        | 9.335             | 11.83      | 0.00          | 0                | 11,976.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.78   | Put        | 19.40450  |       | 0.01940   |           | 23.23180     | 0.02323        | 19.405            | 10.66      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.88   | Put        | 26.05830  |       | 0.02606   |           | 30.92920     | 0.03093        | 26.058            | 10.50      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.00  | Put        | 36.65740  |       | 0.03666   |           | 43.06860     | 0.04307        | 36.657            | 10.32      | 0.00          | 0                | 46,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.10  | Call       | 738.19860 |       | 0.73820   |           | 696.46100    | 0.69646        | 738.199           | 10.17      | 0.00          | 0                | 1,260.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.10  | Put        | 48.19860  |       | 0.04820   |           | 56.16100     | 0.05616        | 48.199            | 10.17      | 0.00          | 0                | 6,581.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.30  | Call       | 573.45920 |       | 0.57346   |           | 538.79570    | 0.53880        | 573.459           | 10.00      | 0.00          | 0                | 1,130.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.34  | Put        | 94.15600  |       | 0.09416   |           | 110.43270    | 0.11043        | 94.156            | 10.05      | 0.00          | 0                | 2,490.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.35  | Put        | 96.97030  |       | 0.09697   |           | 113.55910    | 0.11356        | 96.970            | 10.06      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.36  | Put        | 99.84100  |       | 0.09984   |           | 116.74550    | 0.11675        | 99.841            | 10.07      | 0.00          | 0                | 2,490.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.38  | Put        | 105.75080 |       | 0.10575   |           | 123.29070    | 0.12329        | 105.751           | 10.10      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.40  | Put        | 111.89000 |       | 0.11189   |           | 130.07010    | 0.13007        | 111.890           | 10.12      | 0.00          | 0                | 7,300.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.44  | Put        | 124.86800 |       | 0.12487   |           | 144.33760    | 0.14434        | 124.868           | 10.17      | 0.00          | 0                | 2,491.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.45  | Put        | 128.25750 |       | 0.12826   |           | 148.05180    | 0.14805        | 128.258           | 10.18      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.50  | Put        | 146.10200 |       | 0.14610   |           | 167.52630    | 0.16753        | 146.102           | 10.24      | 0.00          | 0                | 34,450.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.52  | Put        | 153.66000 |       | 0.15366   |           | 175.73520    | 0.17574        | 153.660           | 10.26      | 0.00          | 0                | 9,425.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.55  | Put        | 165.44320 |       | 0.16544   |           | 188.49710    | 0.18850        | 165.443           | 10.30      | 0.00          | 0                | 900.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.60  | Put        | 186.29340 |       | 0.18629   |           | 210.96810    | 0.21097        | 186.293           | 10.36      | 0.00          | 0                | 10,558.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.63  | Put        | 199.52370 |       | 0.19952   |           | 225.16370    | 0.22516        | 199.524           | 10.40      | 0.00          | 0                | 2,359.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.70  | Put        | 232.50140 |       | 0.23250   |           | 260.35320    | 0.26035        | 232.501           | 10.48      | 0.00          | 0                | 2,902.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.73  | Call       | 307.52660 |       | 0.30753   |           | 286.60370    | 0.28660        | 307.527           | 10.52      | 0.00          | 0                | 6,524.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.74  | Call       | 302.65100 |       | 0.30265   |           | 282.03640    | 0.28204        | 302.651           | 10.53      | 0.00          | 0                | 3,900.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.82  | Put        | 296.90450 |       | 0.29690   |           | 331.16350    | 0.33116        | 296.905           | 10.67      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.85  | Call       | 255.73620 |       | 0.25574   |           | 241.09280    | 0.24109        | 255.736           | 10.77      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.86  | Call       | 252.12430 |       | 0.25212   |           | 237.73680    | 0.23774        | 252.124           | 10.80      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.93  | Put        | 368.29220 |       | 0.36829   |           | 405.31320    | 0.40531        | 368.292           | 11.04      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.00  | Call       | 206.86040 |       | 0.20686   |           | 195.71860    | 0.19572        | 206.860           | 11.28      | 0.00          | 0                | 12,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.00  | Put        | 416.86040 |       | 0.41686   |           | 455.41860    | 0.45542        | 416.860           | 11.28      | 0.00          | 0                | 35,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.10  | Put        | 489.98260 |       | 0.48998   |           | 530.45910    | 0.53046        | 489.983           | 11.62      | 0.00          | 0                | 4,505.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.20  | Put        | 566.97740 |       | 0.56698   |           | 609.07370    | 0.60907        | 566.977           | 11.96      | 0.00          | 0                | 250.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.34  | Call       | 130.25380 |       | 0.13025   |           | 124.64010    | 0.12464        | 130.254           | 12.43      | 0.00          | 0                | 7,300.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.50  | Call       | 106.56970 |       | 0.10657   |           | 102.59300    | 0.10259        | 106.570           | 13.00      | 0.00          | 0                | 350.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.61  | Call       | 93.40210  |       | 0.09340   |           | 90.27690     | 0.09028        | 93.402            | 13.39      | 0.00          | 0                | 9,425.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.63  | Call       | 91.23760  |       | 0.09124   |           | 88.24970     | 0.08825        | 91.238            | 13.46      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.64  | Call       | 90.17990  |       | 0.09018   |           | 87.25860     | 0.08726        | 90.180            | 13.50      | 0.00          | 0                | 10,558.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.00  | Call       | 60.56290  |       | 0.06056   |           | 59.14060     | 0.05914        | 60.563            | 14.75      | 0.00          | 0                | 28,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.01  | Call       | 59.91520  |       | 0.05992   |           | 58.52510     | 0.05853        | 59.915            | 14.79      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.10  | Call       | 54.47880  |       | 0.05448   |           | 53.35810     | 0.05336        | 54.479            | 15.08      | 0.00          | 0                | 7,841.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.29  | Call       | 45.01590  |       | 0.04502   |           | 44.33170     | 0.04433        | 45.016            | 15.71      | 0.00          | 0                | 1,402.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.30  | Call       | 44.58300  |       | 0.04458   |           | 43.91720     | 0.04392        | 44.583            | 15.74      | 0.00          | 0                | 1,130.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.00  | Call       | 24.94680  |       | 0.02495   |           | 25.30330     | 0.02530        | 24.947            | 18.07      | 0.00          | 0                | 36,002.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.06  | Call       | 24.13080  |       | 0.02413   |           | 24.56490     | 0.02456        | 24.131            | 18.30      | 0.00          | 0                | 7,471.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.24  | Call       | 21.99260  |       | 0.02199   |           | 22.62910     | 0.02263        | 21.993            | 18.99      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.26  | Call       | 21.78080  |       | 0.02178   |           | 22.43710     | 0.02244        | 21.781            | 19.07      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 14.84  | Call       | 5.35710   |       | 0.00536   |           | 5.57040      | 0.00557        | 5.357             | 22.11      | 0.00          | 0                | 900.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          |        |            | 10.79560  |       | 10.79560  |           | 10.74590     | 10.74590       |                   | 10.59      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/12/2014 | Any day expiry          | 10.80  | Put        | 284.64230 |       | 0.28464   |           | 318.17740    | 0.31818        | 284.642           | 10.59      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 13.80  | Call       | 19.49960  |       | 0.01950   |           | 20.60110     | 0.02060        | 19.500            | 21.27      | 0.00          | 0                | 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 23/12/2014 | Any day expiry          |           | 10.81060  | 10.81060  | 10.76080     | 10.76080       |                   | 10.59      | 0.00          | 0                | 0.00          |
| \$ / R           | 8.30   | Put           | Any day expiry          | 1.62660   | 0.00163   |           | 1.82380      | 0.00182        | 1.627             | 16.22      | 0.00          | 0                | 5,000.00      |
| \$ / R           | 11.20  | Call          | Any day expiry          | 173.90090 | 0.17390   |           | 165.47750    | 0.16548        | 173.901           | 11.92      | 0.00          | 0                | 5,000.00      |
| \$ / R           |        | On 28/01/2015 | Any day expiry          |           | 10.87810  | 10.87810  | 10.82800     | 10.82800       |                   | 10.90      | 0.00          | 0                | 0.00          |
| \$ / R           | 8.30   | Put           | Any day expiry          | 2.89100   | 0.00289   |           | 3.21220      | 0.00321        | 2.891             | 15.86      | 0.00          | 0                | 5,000.00      |
| \$ / R           | 10.80  | Put           | Any day expiry          | 292.17160 | 0.29217   |           | 319.26460    | 0.31926        | 292.172           | 10.74      | 0.00          | 0                | 300.00        |
| \$ / R           | 11.20  | Call          | Any day expiry          | 231.59760 | 0.23160   |           | 221.20150    | 0.22120        | 231.598           | 11.85      | 0.00          | 0                | 5,000.00      |
| \$ / R           | 14.27  | Call          | Any day expiry          | 39.60700  | 0.03961   |           | 39.00220     | 0.03900        | 39.607            | 22.88      | 0.00          | 0                | 300.00        |
| \$ / R           |        | On 25/02/2015 | Any day expiry          |           | 10.93150  | 10.93150  | 10.88140     | 10.88140       |                   | 11.19      | 0.00          | 0                | 0.00          |
| \$ / R           | 10.80  | Put           | Any day expiry          | 299.22520 | 0.29923   |           | 327.21750    | 0.32722        | 299.225           | 10.94      | 0.00          | 0                | 300.00        |
| \$ / R           | 14.50  | Call          | Any day expiry          | 47.77470  | 0.04777   |           | 44.16440     | 0.04416        | 47.775            | 22.81      | 0.00          | 0                | 300.00        |
| \$ / R           |        | On 26/02/2015 | Any day expiry          |           | 10.93340  | 10.93340  | 10.88330     | 10.88330       |                   | 11.20      | 0.00          | 0                | 0.00          |
| \$ / R           | 8.30   | Put           | Any day expiry          | 4.31240   | 0.00431   |           | 4.71660      | 0.00472        | 4.312             | 15.75      | 0.00          | 0                | 5,000.00      |
| \$ / R           | 11.15  | Call          | Any day expiry          | 297.33190 | 0.29733   |           | 284.33310    | 0.28433        | 297.332           | 11.78      | 0.00          | 0                | 5,000.00      |
| \$ / R           |        | On 16/03/2015 | Foreign Exchange Future |           | 10.96770  | 10.96770  | 10.91760     | 10.91760       |                   | 11.38      | 4,496,757.00  | 410              | 22,177.00     |
| \$ / R           | 10.10  | Put           | Foreign Exchange Future | 79.30720  | 0.07931   |           | 87.79210     | 0.08779        | 79.307            | 10.70      | 0.00          | 0                | 69,965.00     |
| \$ / R           | 10.32  | Put           | Foreign Exchange Future | 120.75130 | 0.12075   |           | 131.60320    | 0.13160        | 120.751           | 10.50      | 0.00          | 0                | 24,155.00     |
| \$ / R           | 10.51  | Put           | Foreign Exchange Future | 173.97440 | 0.17397   |           | 195.84580    | 0.19585        | 173.974           | 10.48      | 0.00          | 0                | 23,800.00     |
| \$ / R           | 10.75  | Put           | Foreign Exchange Future | 277.47630 | 0.27748   |           | 303.74180    | 0.30374        | 277.476           | 10.92      | 0.00          | 0                | 10,000.00     |
| \$ / R           | 10.79  | Put           | Foreign Exchange Future | 297.33270 | 0.29733   |           | 324.25410    | 0.32425        | 297.333           | 11.00      | 0.00          | 0                | 1,112.00      |
| \$ / R           | 10.90  | Put           | Foreign Exchange Future | 355.60360 | 0.35560   |           | 384.22410    | 0.38422        | 355.604           | 11.20      | 0.00          | 0                | 46,165.00     |
| \$ / R           | 12.00  | Call          | Foreign Exchange Future | 157.25930 | 0.15726   |           | 152.65320    | 0.15265        | 157.259           | 14.22      | 0.00          | 0                | 10,000.00     |
| \$ / R           | 12.61  | Call          | Foreign Exchange Future | 101.19530 | 0.10120   |           | 98.95510     | 0.09896        | 101.195           | 15.89      | 0.00          | 0                | 23,800.00     |
| \$ / R           | 13.05  | Call          | Foreign Exchange Future | 77.36340  | 0.07736   |           | 76.16050     | 0.07616        | 77.363            | 17.09      | 0.00          | 0                | 24,155.00     |
| \$ / R           | 14.20  | Call          | Foreign Exchange Future | 69.52700  | 0.06953   |           | 69.61490     | 0.06961        | 69.527            | 22.16      | 0.00          | 0                | 46,165.00     |
| \$ / R           |        | On 27/03/2015 | Any day expiry          |           | 10.98870  | 10.98870  | 10.93860     | 10.93860       |                   | 11.43      | 0.00          | 0                | 0.00          |
| \$ / R           | 10.80  | Put           | Any day expiry          | 304.57060 | 0.30457   |           | 331.02270    | 0.33102        | 304.571           | 11.07      | 0.00          | 0                | 300.00        |
| \$ / R           | 14.85  | Call          | Any day expiry          | 48.69140  | 0.04869   |           | 44.17870     | 0.04418        | 48.691            | 22.48      | 0.00          | 0                | 300.00        |
| \$ / R           |        | On 28/04/2015 | Any day expiry          |           | 11.04980  | 11.04980  | 10.99970     | 10.99970       |                   | 11.58      | 0.00          | 0                | 0.00          |
| \$ / R           | 10.80  | Put           | Any day expiry          | 306.82880 | 0.30683   |           | 333.11280    | 0.33311        | 306.829           | 11.13      | 0.00          | 0                | 300.00        |
| \$ / R           | 15.15  | Call          | Any day expiry          | 51.69660  | 0.05170   |           | 50.25000     | 0.05025        | 51.697            | 22.15      | 0.00          | 0                | 300.00        |
| \$ / R           |        | On 27/05/2015 | Any day expiry          |           | 11.10710  | 11.10710  | 11.05670     | 11.05670       |                   | 11.82      | 0.00          | 0                | 0.00          |
| \$ / R           | 10.80  | Put           | Any day expiry          | 311.17910 | 0.31118   |           | 336.06590    | 0.33607        | 311.179           | 11.26      | 0.00          | 0                | 300.00        |
| \$ / R           | 15.48  | Call          | Any day expiry          | 56.44860  | 0.05645   |           | 52.53620     | 0.05254        | 56.449            | 22.26      | 0.00          | 0                | 300.00        |
| \$ / R           |        | On 12/06/2015 | Foreign Exchange Future |           | 11.13880  | 11.13880  | 11.08820     | 11.08820       |                   | 11.97      | 0.00          | 0                | 13,746.00     |
| \$ / R           |        | On 26/06/2015 | Any day expiry          |           | 11.16660  | 11.16660  | 11.11580     | 11.11580       |                   | 12.01      | 0.00          | 0                | 0.00          |
| \$ / R           | 10.80  | Put           | Any day expiry          | 313.71350 | 0.31371   |           | 337.24370    | 0.33724        | 313.713           | 11.35      | 0.00          | 0                | 300.00        |
| \$ / R           | 15.88  | Call          | Any day expiry          | 54.55190  | 0.05455   |           | 54.60240     | 0.05460        | 54.552            | 22.04      | 0.00          | 0                | 300.00        |
| \$ / R           |        | On 29/07/2015 | Any day expiry          |           | 11.23190  | 11.23190  | 11.18070     | 11.18070       |                   | 12.28      | 0.00          | 0                | 0.00          |
| \$ / R           | 10.80  | Put           | Any day expiry          | 313.31960 | 0.31332   |           | 336.02240    | 0.33602        | 313.320           | 11.37      | 0.00          | 0                | 300.00        |
| \$ / R           | 16.15  | Call          | Any day expiry          | 63.93350  | 0.06393   |           | 59.87170     | 0.05987        | 63.934            | 22.20      | 0.00          | 0                | 300.00        |
| \$ / R           |        | On 27/08/2015 | Any day expiry          |           | 11.29600  | 11.29600  | 11.24500     | 11.24500       |                   | 12.50      | 0.00          | 0                | 0.00          |
| \$ / R           | 10.80  | Put           | Any day expiry          | 315.97370 | 0.31597   |           | 338.14880    | 0.33815        | 315.974           | 11.51      | 0.00          | 0                | 300.00        |
| \$ / R           | 16.50  | Call          | Any day expiry          | 62.19250  | 0.06219   |           | 60.94750     | 0.06095        | 62.193            | 21.92      | 0.00          | 0                | 300.00        |
| \$ / R           |        | On 14/09/2015 | Foreign Exchange Future |           | 11.33590  | 11.33590  | 11.28500     | 11.28500       |                   | 12.66      | 0.00          | 0                | 360.00        |
| \$ / R           | 10.56  | Put           | Foreign Exchange Future | 233.21870 | 0.23322   |           | 247.40700    | 0.24741        | 233.219           | 11.50      | 0.00          | 0                | 18,946.00     |
| \$ / R           | 13.06  | Call          | Foreign Exchange Future | 245.78960 | 0.24579   |           | 241.11340    | 0.24111        | 245.790           | 16.30      | 0.00          | 0                | 18,946.00     |
| \$ / R           |        | On 28/09/2015 | Any day expiry          |           | 11.36690  | 11.36690  | 11.31600     | 11.31600       |                   | 12.70      | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM          | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|--------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80  | Put        | 317.51970    |       | 0.31752   |           | 339.16780    | 0.33917        | 317.520           | 11.63      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80  | Call       | 63.48510     |       | 0.06349   |           | 62.28640     | 0.06229        | 63.485            | 21.64      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          |        |            | 11.43340     |       | 11.43340  |           | 11.38260     | 11.38260       |                   | 12.97      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80  | Put        | 323.45190    |       | 0.32345   |           | 341.55080    | 0.34155        | 323.452           | 11.83      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98  | Call       | 70.90980     |       | 0.07091   |           | 66.97590     | 0.06698        | 70.910            | 21.57      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          |        |            | 11.49550     |       | 11.49550  |           | 11.44470     | 11.44470       |                   | 13.10      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80  | Put        | 326.00640    |       | 0.32601   |           | 344.05260    | 0.34405        | 326.006           | 11.95      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45  | Call       | 64.28940     |       | 0.06429   |           | 63.22940     | 0.06323        | 64.289            | 21.37      | 0.00          | 0                | 300.00        |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future |        |            | 11.53760     |       | 11.53760  |           | 11.48690     | 11.48690       |                   | 13.20      | 0.00          | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 11.00  | Call       | 946.32370    |       | 0.94632   |           | 918.83200    | 0.91883        | 946.324           | 12.17      | 0.00          | 0                | 500.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          |        |            | 11.55310     |       | 11.55310  |           | 11.50240     | 11.50240       |                   | 13.21      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80  | Put        | 326.02830    |       | 0.32603   |           | 345.29930    | 0.34530        | 326.028           | 12.00      | 0.00          | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87  | Call       | 59.52860     |       | 0.05953   |           | 58.63780     | 0.05864        | 59.529            | 21.20      | 0.00          | 0                | 300.00        |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future |        |            | 10.62760     |       | 10.62760  |           | 10.57860     | 10.57860       |                   | 9.50       | 743,932.00    | 70               | 1,036.00      |
| \$ / R MAXI      | On 12/12/2014 | Foreign Exchange Future |        |            | 10.79000     |       | 10.79000  |           | 10.74030     | 10.74030       |                   | 10.60      | 53,950.00     | 5                | 87.00         |
| \$ / R MAXI      | On 12/12/2014 | Foreign Exchange Future | 10.72  | Call       | 31,245.83420 |       | 0.31246   |           | 29,123.04380 | 0.29123        | 31,245.834        | 10.50      | 0.00          | 0                | 200.00        |
| \$ / R MAXI      | On 16/03/2015 | Foreign Exchange Future |        |            | 10.96770     |       | 10.96770  |           | 10.91760     | 10.91760       |                   | 11.38      | 0.00          | 0                | 0.00          |
| £ / R            | On 15/09/2014 | Foreign Exchange Future |        |            | 18.05660     |       | 18.05660  |           | 17.95070     | 17.95070       |                   | 9.51       | 59,225,648.00 | 3,280            | 47,796.00     |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.50  | Put        | 7.85890      |       | 0.00786   |           | 9.68600      | 0.00969        | 7.859             | 12.65      | 0.00          | 0                | 11,200.00     |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 17.20  | Put        | 26.23650     |       | 0.02624   |           | 38.11860     | 0.03812        | 26.237            | 9.85       | 0.00          | 0                | 15,000.00     |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 17.35  | Put        | 42.51770     |       | 0.04252   |           | 60.03970     | 0.06004        | 42.518            | 9.79       | 0.00          | 0                | 3,200.00      |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 17.60  | Put        | 87.26610     |       | 0.08727   |           | 117.50860    | 0.11751        | 87.266            | 9.69       | 0.00          | 0                | 1,700.00      |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 17.65  | Put        | 99.52120     |       | 0.09952   |           | 132.76010    | 0.13276        | 99.521            | 9.67       | 0.00          | 0                | 2,750.00      |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 19.01  | Call       | 38.20050     |       | 0.03820   |           | 33.94580     | 0.03395        | 38.201            | 11.20      | 0.00          | 0                | 2,750.00      |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 19.44  | Call       | 20.15450     |       | 0.02015   |           | 18.61400     | 0.01861        | 20.155            | 12.60      | 0.00          | 0                | 21,200.00     |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 19.48  | Call       | 19.08750     |       | 0.01909   |           | 17.68910     | 0.01769        | 19.088            | 12.73      | 0.00          | 0                | 1,700.00      |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 19.70  | Call       | 14.36400     |       | 0.01436   |           | 13.55890     | 0.01356        | 14.364            | 13.45      | 0.00          | 0                | 20,000.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future |        |            | 18.31590     |       | 18.31590  |           | 18.20840     | 18.20840       |                   | 10.36      | 18,865,377.00 | 1,030            | 10,890.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 18.50  | Put        | 579.45710    |       | 0.57946   |           | 653.93170    | 0.65393        | 579.457           | 10.71      | 0.00          | 0                | 500.00        |
| £ / R            | On 23/01/2015 | Any day expiry          |        |            | 18.43950     |       | 18.43950  |           | 18.33120     | 18.33120       |                   | 10.63      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.22  | Put        | 431.79710    |       | 0.43180   |           | 487.96120    | 0.48796        | 431.797           | 10.44      | 0.00          | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.50  | Put        | 583.48170    |       | 0.58348   |           | 654.23360    | 0.65423        | 583.482           | 10.71      | 0.00          | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.63  | Put        | 666.12540    |       | 0.66613   |           | 740.39760    | 0.74040        | 666.125           | 10.93      | 0.00          | 0                | 4,697.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04  | Call       | 81.61040     |       | 0.08161   |           | 73.09990     | 0.07310        | 81.610            | 14.09      | 0.00          | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.70  | Call       | 48.45550     |       | 0.04846   |           | 42.43400     | 0.04243        | 48.456            | 14.61      | 0.00          | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.72  | Call       | 47.70440     |       | 0.04770   |           | 41.74460     | 0.04174        | 47.704            | 14.62      | 0.00          | 0                | 4,697.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 18.59230     |       | 18.59230  |           | 18.48360     | 18.48360       |                   | 11.17      | 0.00          | 0                | 250.00        |
| £ / R            | On 12/06/2015 | Foreign Exchange Future |        |            | 18.85290     |       | 18.85290  |           | 18.74270     | 18.74270       |                   | 11.72      | 0.00          | 0                | 0.00          |
| ¥ / R            | On 15/09/2014 | Foreign Exchange Future |        |            | 0.10444      |       | 0.10444   |           | 0.10391      | 0.10391        |                   | 10.53      | 0.00          | 0                | 2,759.00      |
| ¥ / R            | On 12/12/2014 | Foreign Exchange Future |        |            | 0.10611      |       | 0.10611   |           | 0.10557      | 0.10557        |                   | 12.28      | 0.00          | 0                | 13,521.00     |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 0.10798      |       | 0.10798   |           | 0.10742      | 0.10742        |                   | 13.06      | 0.00          | 0                | 50.00         |
| € / R            | On 15/09/2014 | Foreign Exchange Future |        |            | 14.28410     |       | 14.28410  |           | 14.21290     | 14.21290       |                   | 9.37       | 7,570,573.00  | 530              | 68,406.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 13.54  | Put        | 12.72270     |       | 0.01272   |           | 17.67210     | 0.01767        | 12.723            | 9.45       | 0.00          | 0                | 21,000.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 13.85  | Put        | 47.65180     |       | 0.04765   |           | 65.28640     | 0.06529        | 47.652            | 9.30       | 0.00          | 0                | 21,000.00     |

| 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 | 14.00  | Put        | 83.07650  |       | 0.08308   |           | 108.73040    | 0.10873        | 83.076            | 9.32       | 0.00          | 0                | 13,000.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.30  | Put        | 203.76800 |       | 0.20377   |           | 252.12710    | 0.25213        | 203.768           | 9.37       | 0.00          | 0                | 650.00        |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.33  | Put        | 221.30500 |       | 0.22131   |           | 271.29460    | 0.27129        | 221.305           | 9.44       | 0.00          | 0                | 800.00        |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 15.71  | Call       | 7.18590   |       | 0.00719   | 6.82960   | 0.00683      |                | 7.186             | 13.35      | 0.00          | 0                | 49,000.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 16.34  | Call       | 1.28370   |       | 0.00128   | 1.20960   | 0.00121      |                | 1.284             | 14.28      | 0.00          | 0                | 800.00        |
| € / R            | On 12/12/2014 | Foreign Exchange Future |        |            | 14.50690  |       | 14.50690  | 14.43470  | 14.43470     |                |                   | 10.25      | 0.00          | 0                | 14,150.00     |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.50  | Put        | 58.45510  |       | 0.05846   | 68.24290  | 0.06824      |                | 58.455            | 10.44      | 0.00          | 0                | 1,737.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.74  | Put        | 90.46090  |       | 0.09046   | 104.47220 | 0.10447      |                | 90.461            | 10.06      | 0.00          | 0                | 650.00        |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 16.30  | Call       | 56.51630  |       | 0.05652   | 56.11010  | 0.05611      |                | 56.516            | 14.24      | 0.00          | 0                | 1,737.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 14.75240  |       | 14.75240  | 14.67920  | 14.67920     |                |                   | 10.93      | 0.00          | 0                | 2,426.00      |
| € / R            | On 12/06/2015 | Foreign Exchange Future |        |            | 14.99290  |       | 14.99290  | 14.91880  | 14.91880     |                |                   | 11.49      | 0.00          | 0                | 0.00          |
| AIR03/R157       | On 09/03/2016 | Price Contribution      |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 07/08/2014 | Index Future            |        |            | 502.12000 |       | 502.12000 | 503.41400 | 503.41400    |                |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 06/11/2014 | Index Future            |        |            | 509.68700 |       | 509.68700 | 511.01100 | 511.01100    |                |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 05/02/2015 | Index Future            |        |            | 517.88200 |       | 517.88200 | 519.24000 | 519.24000    |                |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 07/05/2015 | Index Future            |        |            | 527.10500 |       | 527.10500 | 528.50000 | 528.50000    |                |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 07/08/2014 | Index Future            |        |            | 428.49200 |       | 428.49200 | 428.79500 | 428.79500    |                |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 06/11/2014 | Index Future            |        |            | 434.94900 |       | 434.94900 | 435.26600 | 435.26600    |                |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 05/02/2015 | Index Future            |        |            | 441.94300 |       | 441.94300 | 442.28000 | 442.28000    |                |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 07/08/2014 | Index Future            |        |            | 505.03700 |       | 505.03700 | 505.99500 | 505.99500    |                |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 06/11/2014 | Index Future            |        |            | 512.64700 |       | 512.64700 | 513.63100 | 513.63100    |                |                   |            | 0.00          | 0                | 1.00          |
| AL7T             | On 05/02/2015 | Index Future            |        |            | 520.89100 |       | 520.89100 | 521.90000 | 521.90000    |                |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 07/08/2014 | Index Future            |        |            | 458.34500 |       | 458.34500 | 459.08500 | 459.08500    |                |                   |            | 0.00          | 0                | 443.00        |
| ALBI             | On 06/11/2014 | Index Future            |        |            | 465.25200 |       | 465.25200 | 466.01200 | 466.01200    |                |                   |            | 0.00          | 0                | 198.00        |
| ALBI             | On 05/02/2015 | Index Future            |        |            | 472.73300 |       | 472.73300 | 473.51700 | 473.51700    |                |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 07/05/2015 | Index Future            |        |            | 481.15100 |       | 481.15100 | 481.96000 | 481.96000    |                |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future |        |            | 9.96400   |       | 9.96400   | 9.92090   | 9.92090      |                |                   | 9.10       | 0.00          | 0                | 13,740.00     |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future |        |            | 10.05530  |       | 10.05530  | 10.01160  | 10.01160     |                |                   | 9.59       | 0.00          | 0                | 10,443.00     |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.45   | Put        | 47.26680  |       | 0.04727   | 53.84210  | 0.05384      |                | 47.267            | 9.91       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.80   | Put        | 129.14840 |       | 0.12915   | 144.44340 | 0.14444      |                | 129.148           | 9.69       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.05  | Call       | 238.13470 |       | 0.23813   | 220.48500 | 0.22049      |                | 238.135           | 9.59       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.75  | Call       | 62.64080  |       | 0.06264   | 58.07020  | 0.05807      |                | 62.641            | 11.21      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.80  | Call       | 56.87710  |       | 0.05688   | 52.76080  | 0.05276      |                | 56.877            | 11.32      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future |        |            | 10.15660  |       | 10.15660  | 10.11240  | 10.11240     |                |                   | 10.15      | 0.00          | 0                | 277.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future |        |            | 10.25640  |       | 10.25640  | 10.21150  | 10.21150     |                |                   | 10.79      | 0.00          | 0                | 0.00          |
| CAD/ R           | On 15/09/2014 | Foreign Exchange Future |        |            | 9.82780   |       | 9.82780   | 9.79680   | 9.79680      |                |                   | 8.84       | 0.00          | 0                | 100.00        |
| CAD/ R           | On 12/12/2014 | Foreign Exchange Future |        |            | 9.95660   |       | 9.95660   | 9.92490   | 9.92490      |                |                   | 9.59       | 0.00          | 0                | 0.00          |
| CF CANDO CAFC    | On 12/12/2014 | Can-Do Future           |        |            | 5.14720   |       | 5.14720   | 17.63110  | 17.63110     |                |                   |            | 0.00          | 0                | 1,942.00      |
| CF CANDO CAFE    | On 12/12/2014 | Can-Do Future           |        |            | 606.56660 |       | 606.56660 | 574.72210 | 574.72210    |                |                   |            | 0.00          | 0                | 26,600.00     |

| Contract Details | Strike        | Call / Put              | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CF CANDO CAFH    | On 12/12/2014 | Can-Do Future           | 688.93470 |       | 688.93470 |           | 654.74500    | 654.74500      |                   |            | 0.00          | 0                | 2,913.00      |
| CF CANDO CAFJ    | On 12/12/2014 | Can-Do Future           | 140.42060 |       | 140.42060 |           | -172.03300   | -172.03300     |                   |            | 0.00          | 0                | 4,362.00      |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           | 544.72550 |       | 544.72550 |           | 515.82340    | 515.82340      |                   |            | 0.00          | 0                | 1,871.00      |
| CF CANDO CAFM    | On 15/09/2014 | Can-Do Future           | 46.45920  |       | 46.45920  |           | 43.94000     | 43.94000       |                   |            | 0.00          | 0                | 5,000.00      |
| CF CANDO CAFW    | On 06/08/2014 | Can-Do Future           | 16.80950  |       | 16.80950  |           | 14.74560     | 14.74560       |                   |            | 0.00          | 0                | 50,000.00     |
| CHF / R          | On 15/09/2014 | Foreign Exchange Future | 11.76270  |       | 11.76270  |           | 11.69950     | 11.69950       |                   | 9.83       | 0.00          | 0                | 3.00          |
| CHF / R          | On 12/12/2014 | Foreign Exchange Future | 11.95110  |       | 11.95110  |           | 11.88700     | 11.88700       |                   | 10.73      | 0.00          | 0                | 834.00        |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future | 12.16050  |       | 12.16050  |           | 12.09560     | 12.09560       |                   | 11.48      | 0.00          | 0                | 175.00        |
| CNH / R          | On 15/09/2014 | Foreign Exchange Future | 1.71270   |       | 1.71270   |           | 1.70280      | 1.70280        |                   | 8.79       | 0.00          | 0                | 0.00          |
| CNH / R          | On 12/12/2014 | Foreign Exchange Future | 1.73050   |       | 1.73050   |           | 1.72060      | 1.72060        |                   | 10.42      | 0.00          | 0                | 0.00          |
| E170             | On 01/08/2021 | Price Contribution      | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 07/08/2014 | Bond Future             | 123.47578 |       | 123.47578 |           | 123.47078    | 123.47078      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 06/11/2014 | Bond Future             | 123.87098 |       | 123.87098 |           | 123.86814    | 123.86814      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 05/02/2015 | Bond Future             | 125.87931 |       | 125.87931 |           | 126.00000    | 126.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES18             | On 20/04/2018 | Price Contribution      | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES18A            | On 20/04/2018 | Price Contribution      | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES23             | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES23A            | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES26             | On 25/01/2023 | Price Contribution      | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES26A            | On 02/04/2026 | Price Contribution      | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/08/2014 | Bond Future             | 9.55265   |       | 85.17388  |           | 9.51855      | 85.43010       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 06/11/2014 | Bond Future             | 9.64765   |       | 82.67250  |           | 9.61228      | 82.93390       |                   |            | 0.00          | 0                | 6,220.00      |
| ES33             | On 05/02/2015 | Bond Future             | 9.73679   |       | 84.00317  |           | 9.70009      | 84.27017       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/05/2015 | Bond Future             | 9.80559   |       | 81.71173  |           | 9.76000      | 9.76000        |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution      | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution      | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution      | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/08/2014 | GOVI                    | 457.05900 |       | 457.05900 |           | 457.74600    | 457.74600      |                   |            | 18,282,360.00 | 4                | 525.00        |



| Contract Details | Strike        | Call / Put             | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GOVI             | On 06/11/2014 | GOVI                   | 463.94600 |       | 463.94600 |           | 464.65300    | 464.65300      |                   |            | 0.00          | 0                | 105.00        |
| GOVI             | On 05/02/2015 | GOVI                   | 471.40700 |       | 471.40700 |           | 472.13600    | 472.13600      |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 07/05/2015 | GOVI                   | 479.80100 |       | 479.80100 |           | 480.56000    | 480.56000      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 07/08/2014 | Bond Future            | 116.25759 |       | 116.25759 |           | 116.25375    | 116.25375      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 06/11/2014 | Bond Future            | 118.02446 |       | 118.02446 |           | 118.02251    | 118.02251      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 05/02/2015 | Bond Future            | 118.78256 |       | 118.78256 |           | 119.00000    | 119.00000      |                   |            | 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            | 120.47913 |       | 120.47913 |           | 120.47449    | 120.47449      |                   |            | 0.00          | 0                | 1,135.00      |
| I2038            | On 06/11/2014 | Bond Future            | 122.30995 |       | 122.30995 |           | 122.30729    | 122.30729      |                   |            | 0.00          | 0                | 916.00        |
| I2038            | On 05/02/2015 | Bond Future            | 122.99321 |       | 122.99321 |           | 123.00000    | 123.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2038            | On 31/01/2038 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2046            | On 07/08/2014 | Bond Future            | 121.46258 |       | 121.46258 |           | 121.45797    | 121.45797      |                   |            | 0.00          | 0                | 0.00          |
| I2046            | On 06/11/2014 | Bond Future            | 121.96320 |       | 121.96320 |           | 121.96048    | 121.96048      |                   |            | 0.00          | 0                | 5,348.00      |
| I2046            | On 05/02/2015 | Bond Future            | 123.94033 |       | 123.94033 |           | 124.00000    | 124.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2046            | On 31/03/2046 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 07/08/2014 | Bond Future            | 127.69422 |       | 127.69422 |           | 127.68920    | 127.68920      |                   |            | 0.00          | 0                | 688.00        |
| I2050            | On 06/11/2014 | Bond Future            | 129.63514 |       | 129.63514 |           | 129.63199    | 129.63199      |                   |            | 0.00          | 0                | 2,112.00      |
| I2050            | On 05/02/2015 | Bond Future            | 130.29045 |       | 130.29045 |           | 130.00000    | 130.00000      |                   |            | 0.00          | 0                | 0.00          |
| I2050            | On 31/12/2050 | Price Contribution     | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IGOV             | On 07/08/2014 | Index Future           | 216.30500 |       | 216.30500 |           | 216.31300    | 216.31300      |                   |            | 0.00          | 0                | 706.00        |
| IGOV             | On 06/11/2014 | Index Future           | 219.59100 |       | 219.59100 |           | 219.60400    | 219.60400      |                   |            | 0.00          | 0                | 647.00        |
| IGOV             | On 05/02/2015 | Index Future           | 223.14900 |       | 223.14900 |           | 223.16700    | 223.16700      |                   |            | 0.00          | 0                | 0.00          |
| IGOV             | On 07/05/2015 | Index Future           | 227.14800 |       | 227.14800 |           | 227.17000    | 227.17000      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 07/08/2014 | Index Future           | 586.03500 |       | 586.03500 |           | 586.09600    | 586.09600      |                   |            | 0.00          | 0                | 210.00        |
| ILBI             | On 06/11/2014 | Index Future           | 594.97400 |       | 594.97400 |           | 595.04100    | 595.04100      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 05/02/2015 | Index Future           | 604.49600 |       | 604.49600 |           | 604.57000    | 604.57000      |                   |            | 0.00          | 0                | 0.00          |
| IR CANDO ICAA    | On 07/08/2014 | Can-Do Interest Rate   | 143.14895 |       | 143.14895 |           | 143.14724    | 143.14724      |                   |            | 0.00          | 0                | 635.00        |
| IR CANDO ICAA    | On 06/11/2014 | Can-Do Interest Rate   | 145.32452 |       | 145.32452 |           | 145.00000    | 145.00000      |                   |            | 0.00          | 0                | 0.00          |
| J201             | On 22/12/2014 | Interest Rate Swap     | 8.65500   |       | 0.05139   |           | 8.65500      | 0.05139        |                   | 15.00      | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 20/08/2014 | Jibar Tradeable Future | 5.99000   |       | 94.01000  |           | 5.99000      | 94.01000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/09/2014 | Jibar Tradeable Future | 6.03000   |       | 93.97000  |           | 6.03000      | 93.97000       |                   |            | 0.00          | 0                | 33,000.00     |
| JIBAR FUTURE     | On 15/10/2014 | Jibar Tradeable Future | 6.10000   |       | 93.90000  |           | 6.10000      | 93.90000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/11/2014 | Jibar Tradeable Future | 6.14000   |       | 93.86000  |           | 6.14000      | 93.86000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future | 6.24000   |       | 93.76000  |           | 6.24000      | 93.76000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/01/2015 | Jibar Tradeable Future | 6.33000   |       | 93.67000  |           | 6.33000      | 93.67000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/03/2015 | Jibar Tradeable Future | 6.48000   |       | 93.52000  |           | 6.48000      | 93.52000       |                   |            | 0.00          | 0                | 2,850.00      |
| JIBAR FUTURE     | On 17/06/2015 | Jibar Tradeable Future | 6.71000   |       | 93.29000  |           | 6.71000      | 93.29000       |                   |            | 0.00          | 0                | 5,000.00      |
| JIBAR FUTURE     | On 16/09/2015 | Jibar Tradeable Future | 6.89000   |       | 93.11000  |           | 6.89000      | 93.11000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/12/2015 | Jibar Tradeable Future | 7.04000   |       | 92.96000  |           | 7.04000      | 92.96000       |                   |            | 0.00          | 0                | 0.00          |

| 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 16/03/2016 | Jibar Tradeable Future  |        |            | 7.18000     |       | 92.82000  |           | 7.18000      | 92.82000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 | Jibar Tradeable Future  |        |            | 7.33000     |       | 92.67000  |           | 7.33000      | 92.67000       |                   |            | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 15/09/2014 | Foreign Exchange Future |        |            | 9.06510     |       | 9.06510   |           | 9.02640      | 9.02640        |                   | 6.42       | 0.00          | 0                | 0.00          |
| NZ\$ / R         | On 12/12/2014 | Foreign Exchange Future |        |            | 9.13350     |       | 9.13350   |           | 9.09440      | 9.09440        |                   | 7.96       | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 15/09/2014 | Foreign Exchange Future |        |            | 1.34410     |       | 1.34410   |           | 1.34360      | 1.34360        |                   |            | 0.00          | 0                | 125.00        |
| QUANTO € / \$    | On 12/12/2014 | Foreign Exchange Future |        |            | 1.34450     |       | 1.34450   |           | 1.34400      | 1.34400        |                   |            | 0.00          | 0                | 0.00          |
| R157             | On 07/08/2014 | Bond Future             |        |            | 6.66621     |       | 112.57260 |           | 6.65246      | 112.58764      |                   | 1.00       | 0.00          | 0                | 2,906.00      |
| R157             | On 06/11/2014 | Bond Future             |        |            | 6.85123     |       | 107.45587 |           | 6.83098      | 107.47296      |                   | 1.00       | 0.00          | 0                | 0.00          |
| R157             | On 05/02/2015 | Bond Future             |        |            | 7.02899     |       | 109.18587 |           | 6.99669      | 109.20497      |                   | 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             |        |            | 8.21987     |       | 118.95874 |           | 8.19055      | 119.21077      |                   | 8.71       | 0.00          | 0                | 40,428.00     |
| R186             | On 07/08/2014 | Bond Future             | 7.60   | Call       | 0.29000     |       | 0.00029   |           | 2.12000      | 0.00212        | 0.290             | 8.47       | 0.00          | 0                | 210.00        |
| R186             | On 07/08/2014 | Bond Future             | 8.00   | Call       | 113.85000   |       | 0.11385   |           | 215.43000    | 0.21543        | 113.850           | 8.62       | 0.00          | 0                | 105.00        |
| R186             | On 07/08/2014 | Bond Future             | 8.25   | Call       | 820.30000   |       | 0.82030   |           | 1,061.60000  | 1.06160        | 820.300           | 8.71       | 0.00          | 0                | 1,200.00      |
| R186             | On 07/08/2014 | Bond Future             | 8.43   | Put        | 133.78000   |       | 0.13378   |           | 152.74000    | 0.15274        | 133.780           | 8.81       | 0.00          | 0                | 105.00        |
| R186             | On 07/08/2014 | Bond Future             | 8.70   | Put        | 5.96000     |       | 0.00596   |           | 10.79000     | 0.01079        | 5.960             | 8.95       | 0.00          | 0                | 1,000.00      |
| R186             | On 07/08/2014 | Bond Future             | 8.92   | Put        | 0.20000     |       | 0.00020   |           | 0.65000      | 0.00065        | 0.200             | 9.08       | 0.00          | 0                | 840.00        |
| R186             | On 07/08/2014 | Bond Future             | 9.20   | Put        | 0.00000     |       | 0.00000   |           | 0.01000      | 0.00001        | 0.000             | 9.22       | 0.00          | 0                | 2,100.00      |
| R186             | On 06/11/2014 | Bond Future             |        |            | 8.29259     |       | 120.75184 |           | 8.26196      | 121.00970      |                   | 9.10       | 0.00          | 0                | 23,112.00     |
| R186             | On 06/11/2014 | Bond Future             | 9.17   | Put        | 326.11000   |       | 0.32611   |           | 314.94000    | 0.31494        | 326.110           | 9.52       | 0.00          | 0                | 2,010.00      |
| R186             | On 05/02/2015 | Bond Future             |        |            | 8.35493     |       | 117.39843 |           | 8.32295      | 117.66234      |                   | 9.59       | 0.00          | 0                | 0.00          |
| R186             | On 05/02/2015 | Bond Future             | 9.00   | Put        | 1,350.88000 |       | 1.35088   |           | 1,305.61000  | 1.30561        | 1,350.880         | 9.96       | 0.00          | 0                | 9,600.00      |
| R186             | On 07/05/2015 | Bond Future             |        |            | 8.39564     |       | 119.49548 |           | 8.36000      | 8.36000        |                   |            | 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             |        |            | 285.83968   |       | 285.83968 |           | 285.83100    | 285.83100      |                   |            | 0.00          | 0                | 0.00          |
| R197             | On 06/11/2014 | Bond Future             |        |            | 290.18382   |       | 290.18382 |           | 290.17977    | 290.17977      |                   |            | 0.00          | 0                | 905.00        |
| R197             | On 05/02/2015 | Bond Future             |        |            | 288.88033   |       | 288.88033 |           | 289.00000    | 289.00000      |                   |            | 0.00          | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R201             | On 07/08/2014 | Bond Future             |        |            | 5.88665     |       | 102.21546 |           | 5.86402      | 102.22359      |                   | 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          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R202             | On 07/08/2014 | Bond Future        |        |            | 229.12693   |       | 229.12693 |           | 229.11851    | 229.11851      |                   | 10.28      | 0.00           | 0                | 126.00        |
| R202             | On 06/11/2014 | Bond Future        |        |            | 232.60889   |       | 232.60889 |           | 232.60452    | 232.60452      |                   |            | 174,456,667.50 | 750              | 45,216.00     |
| R202             | On 05/02/2015 | Bond Future        |        |            | 233.18878   |       | 233.18878 |           | 233.00000    | 233.00000      |                   |            | 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        |        |            | 7.99054     |       | 101.99785 |           | 7.95622      | 102.20592      |                   | 7.15       | 0.00           | 0                | 11,760.00     |
| R2023            | On 06/11/2014 | Bond Future        |        |            | 8.06996     |       | 99.61421  |           | 8.03390      | 99.82710       |                   | 7.68       | 0.00           | 0                | 0.00          |
| R2023            | On 05/02/2015 | Bond Future        |        |            | 8.13911     |       | 101.21726 |           | 8.10119      | 101.43520      |                   | 7.74       | 0.00           | 0                | 0.00          |
| R2023            | On 07/05/2015 | Bond Future        |        |            | 8.17627     |       | 99.09537  |           | 8.14000      | 8.14000        |                   |            | 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        |        |            | 7.07287     |       | 106.57087 |           | 7.05875      | 106.61027      |                   | 2.79       | 0.00           | 0                | 24,351.00     |
| R203             | On 07/08/2014 | Bond Future        | 6.84   | Call       | 19.77000    |       | 0.01977   |           | 36.91000     | 0.03691        | 19.770            | 2.73       | 0.00           | 0                | 46.00         |
| R203             | On 06/11/2014 | Bond Future        |        |            | 7.17130     |       | 104.01345 |           | 7.15511      | 104.05516      |                   | 2.88       | 0.00           | 0                | 6,646.00      |
| R203             | On 06/11/2014 | Bond Future        | 6.84   | Call       | 281.75000   |       | 0.28175   |           | 302.10000    | 0.30210        | 281.750           | 2.82       | 0.00           | 0                | 45.00         |
| R203             | On 06/11/2014 | Bond Future        | 6.98   | Call       | 404.87000   |       | 0.40487   |           | 429.64000    | 0.42964        | 404.870           | 2.84       | 0.00           | 0                | 14.00         |
| R203             | On 05/02/2015 | Bond Future        |        |            | 7.24943     |       | 105.68754 |           | 7.23075      | 105.73163      |                   | 2.75       | 0.00           | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        | 7.69   | Call       | 1,471.69000 |       | 1.47169   |           | 1,508.09000  | 1.50809        | 1,471.690         | 2.82       | 0.00           | 0                | 55.00         |
| R203             | On 07/05/2015 | Bond Future        |        |            | 7.25000     |       | 103.40371 |           | 7.25000      | 7.25000        |                   |            | 0.00           | 0                | 0.00          |
| R203             | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R203/R157        | On 15/09/2017 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R2030            | On 07/08/2014 | Bond Future        |        |            | 8.66479     |       | 94.64943  |           | 8.63050      | 94.92752       |                   |            | 0.00           | 0                | 1,868.00      |
| R2030            | On 06/11/2014 | Bond Future        |        |            | 8.73723     |       | 96.07616  |           | 8.70167      | 96.36001       |                   |            | 0.00           | 0                | 2,317.00      |
| R2030            | On 05/02/2015 | Bond Future        |        |            | 8.80187     |       | 93.61490  |           | 8.76498      | 93.90487       |                   |            | 0.00           | 0                | 0.00          |
| R2030            | On 07/05/2015 | Bond Future        |        |            | 8.85032     |       | 95.28799  |           | 8.80000      | 8.80000        |                   |            | 0.00           | 0                | 0.00          |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R2037            | On 07/08/2014 | Bond Future        |        |            | 8.94958     |       | 95.95069  |           | 8.92030      | 96.22302       |                   |            | 0.00           | 0                | 8,213.00      |
| R2037            | On 06/11/2014 | Bond Future        |        |            | 9.02062     |       | 97.39706  |           | 8.99030      | 97.67515       |                   |            | 0.00           | 0                | 1,398.00      |
| R2037            | On 05/02/2015 | Bond Future        |        |            | 9.08480     |       | 94.70667  |           | 9.05342      | 94.99069       |                   |            | 0.00           | 0                | 0.00          |
| R2037            | On 07/05/2015 | Bond Future        |        |            | 9.13455     |       | 96.39954  |           | 9.10000      | 9.10000        |                   |            | 0.00           | 0                | 0.00          |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R204             | On 07/08/2014 | Bond Future        |        |            | 7.35721     |       | 103.48190 |           | 7.34308      | 103.53456      |                   | 4.07       | 0.00           | 0                | 14,562.00     |
| R204             | On 07/08/2014 | Bond Future        | 7.78   | Put        | 3.25000     |       | 0.00325   |           | 6.60000      | 0.00660        | 3.250             | 4.14       | 0.00           | 0                | 530.00        |
| R204             | On 06/11/2014 | Bond Future        |        |            | 7.44658     |       | 105.04180 |           | 7.43096      | 105.09692      |                   | 4.04       | 0.00           | 0                | 364.00        |
| R204             | On 06/11/2014 | Bond Future        | 7.99   | Put        | 256.85000   |       | 0.25685   |           | 255.36000    | 0.25536        | 256.850           | 4.15       | 0.00           | 0                | 1,270.00      |
| R204             | On 05/02/2015 | Bond Future        |        |            | 7.51763     |       | 102.69653 |           | 7.50031      | 102.75424      |                   | 4.11       | 0.00           | 0                | 0.00          |
| R204             | On 07/05/2015 | Bond Future        |        |            | 7.54260     |       | 104.53041 |           | 7.52000      | 7.52000        |                   |            | 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          |

| 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/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        |        |            | 9.02939     |       | 100.97985 |             | 9.00004      | 101.28093      |                   |            | 0.00          | 0                | 10,044.00     |
| R2048            | On 06/11/2014 | Bond Future        |        |            | 9.09946     |       | 98.07496  |             | 9.06910      | 98.38208       |                   |            | 0.00          | 0                | 10,700.00     |
| R2048            | On 05/02/2015 | Bond Future        |        |            | 9.16339     |       | 99.65327  |             | 9.13197      | 99.96700       |                   |            | 0.00          | 0                | 0.00          |
| R2048            | On 07/05/2015 | Bond Future        |        |            | 9.20808     |       | 96.99706  |             | 9.17000      | 9.17000        |                   |            | 0.00          | 0                | 0.00          |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000   |       | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207             | On 07/08/2014 | Bond Future        |        |            | 7.60149     |       | 99.00412  |             | 7.57726      | 99.10929       |                   | 5.17       | 0.00          | 0                | 34,011.00     |
| R207             | On 06/11/2014 | Bond Future        |        |            | 7.68570     |       | 100.49647 |             | 7.65965      | 100.60492      |                   | 5.16       | 0.00          | 0                | 532.00        |
| R207             | On 05/02/2015 | Bond Future        |        |            | 7.75603     |       | 98.47202  |             | 7.72799      | 98.58377       |                   | 5.34       | 0.00          | 0                | 0.00          |
| R207             | On 07/05/2015 | Bond Future        |        |            | 7.79352     |       | 100.23082 |             | 7.76321      | 100.34638      |                   | 5.29       | 0.00          | 0                | 0.00          |
| R207             | On 07/05/2015 | Bond Future        | 7.73   | Call       | 1,744.22000 |       | 1.74422   | 1,811.10000 | 1.81110      |                | 1,744.220         | 5.29       | 0.00          | 0                | 66.00         |
| 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        |        |            | 7.77122     |       | 97.24220  |             | 7.74699      | 97.36210       |                   | 6.06       | 0.00          | 0                | 16,244.00     |
| R208             | On 07/08/2014 | Bond Future        | 8.28   | Put        | 2.04000     |       | 0.00204   | 4.27000     | 0.00427      |                | 2.040             | 6.25       | 0.00          | 0                | 630.00        |
| R208             | On 06/11/2014 | Bond Future        |        |            | 7.85331     |       | 95.30958  |             | 7.82754      | 95.43288       |                   | 6.30       | 0.00          | 0                | 571.00        |
| R208             | On 06/11/2014 | Bond Future        | 8.50   | Put        | 291.19000   |       | 0.29119   | 282.82000   | 0.28282      |                | 291.190           | 6.46       | 0.00          | 0                | 1,520.00      |
| R208             | On 05/02/2015 | Bond Future        |        |            | 7.92221     |       | 96.84375  |             | 7.89479      | 96.97057       |                   | 6.28       | 0.00          | 0                | 0.00          |
| R208             | On 07/05/2015 | Bond Future        |        |            | 7.95864     |       | 95.17012  |             | 7.93000      | 7.93000        |                   |            | 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        |        |            | 8.85920     |       | 77.33805  |             | 8.82483      | 77.60271       |                   | 13.00      | 0.00          | 0                | 10,743.00     |
| R209             | On 06/11/2014 | Bond Future        |        |            | 8.92661     |       | 75.35716  |             | 8.89111      | 75.62705       |                   | 14.19      | 0.00          | 0                | 16,291.00     |
| R209             | On 06/11/2014 | Bond Future        | 8.50   | Call       | 980.40000   |       | 0.98040   | 1,090.28000 | 1.09028      |                | 980.400           | 14.06      | 0.00          | 0                | 5,500.00      |
| R209             | On 06/11/2014 | Bond Future        | 8.75   | Call       | 1,649.33000 |       | 1.64933   | 1,798.03000 | 1.79803      |                | 1,649.330         | 14.19      | 0.00          | 0                | 2,200.00      |
| R209             | On 06/11/2014 | Bond Future        | 8.95   | Call       | 2,351.96000 |       | 2.35196   | 2,530.15000 | 2.53015      |                | 2,351.960         | 14.33      | 0.00          | 0                | 2,050.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.00   | Call       | 2,549.40000 |       | 2.54940   | 2,734.44000 | 2.73444      |                | 2,549.400         | 14.36      | 0.00          | 0                | 1,640.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.05   | Call       | 2,754.80000 |       | 2.75480   | 2,946.42000 | 2.94642      |                | 2,754.800         | 14.39      | 0.00          | 0                | 2,050.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.25   | Put        | 1,262.08000 |       | 1.26208   | 1,207.17000 | 1.20717      |                | 1,262.080         | 14.52      | 0.00          | 0                | 2,200.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.50   | Put        | 760.94000   |       | 0.76094   | 728.16000   | 0.72816      |                | 760.940           | 14.68      | 0.00          | 0                | 5,500.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.58   | Put        | 641.22000   |       | 0.64122   | 613.90000   | 0.61390      |                | 641.220           | 14.73      | 0.00          | 0                | 907.00        |
| R209             | On 06/11/2014 | Bond Future        | 9.95   | Put        | 265.49000   |       | 0.26549   | 255.13000   | 0.25513      |                | 265.490           | 14.85      | 0.00          | 0                | 2,050.00      |
| R209             | On 06/11/2014 | Bond Future        | 10.00  | Put        | 232.69000   |       | 0.23269   | 223.76000   | 0.22376      |                | 232.690           | 14.85      | 0.00          | 0                | 1,640.00      |
| R209             | On 06/11/2014 | Bond Future        | 10.05  | Put        | 203.45000   |       | 0.20345   | 195.80000   | 0.19580      |                | 203.450           | 14.85      | 0.00          | 0                | 2,050.00      |
| R209             | On 05/02/2015 | Bond Future        |        |            | 8.98641     |       | 76.57027  |             | 8.94976      | 76.84572       |                   | 14.41      | 0.00          | 0                | 0.00          |
| R209             | On 07/05/2015 | Bond Future        |        |            | 9.02981     |       | 74.78715  |             | 8.99000      | 8.99000        |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM                     | Yield        | MarkPrice    | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-------------------------|--------------|--------------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R209             | On 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             | 171.39091    | 171.39091    |             | 171.38481    | 171.38481      |                   |            | 0.00          | 0                | 123.00        |
| R210             | On 06/11/2014 |            | Bond Future             | 171.95597    | 171.95597    |             | 171.95265    | 171.95265      |                   |            | 0.00          | 0                | 495.00        |
| R210             | On 05/02/2015 |            | Bond Future             | 174.74348    | 174.74348    |             | 175.00000    | 175.00000      |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 31/03/2028 |            | Price Contribution      | 100.00000    | 100.00000    |             | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 07/08/2014 |            | Bond Future             | 130.74106    | 130.74106    |             | 130.73996    | 130.73996      |                   |            | 0.00          | 0                | 390.00        |
| R211             | On 06/11/2014 |            | Bond Future             | 132.72806    | 132.72806    |             | 132.72912    | 132.72912      |                   |            | 0.00          | 0                | 0.00          |
| R211             | On 05/02/2015 |            | Bond Future             | 133.27618    | 133.27618    |             | 133.00000    | 133.00000      |                   |            | 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             | 135.46249    | 135.46249    |             | 135.64303    | 135.64303      |                   |            | 0.00          | 0                | 349.00        |
| R212             | On 06/11/2014 |            | Bond Future             | 137.52130    | 137.52130    |             | 137.70683    | 137.70683      |                   |            | 0.00          | 0                | 19,259.00     |
| R212             | On 05/02/2015 |            | Bond Future             | 137.99061    | 137.99061    |             | 138.00000    | 138.00000      |                   |            | 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             | 8.67959      | 88.52250     |             | 8.64525      | 88.78985       |                   | 11.21      | 0.00          | 0                | 23,660.00     |
| R213             | On 06/11/2014 |            | Bond Future             | 8.75140      | 86.31520     |             | 8.71583      | 86.58805       |                   | 12.35      | 0.00          | 0                | 6,205.00      |
| R213             | On 05/02/2015 |            | Bond Future             | 8.81603      | 87.70423     |             | 8.77918      | 87.98291       |                   | 12.58      | 0.00          | 0                | 0.00          |
| R213             | On 07/05/2015 |            | Bond Future             | 8.85877      | 85.72147     |             | 8.82000      | 8.82000        |                   |            | 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             | 8.95407      | 78.17839     |             | 8.92471      | 78.41377       |                   | 13.50      | 0.00          | 0                | 4,311.00      |
| R214             | On 06/11/2014 |            | Bond Future             | 9.02178      | 76.06811     |             | 8.99143      | 76.30834       |                   | 14.93      | 0.00          | 0                | 1,726.00      |
| R214             | On 06/11/2014 | 9.20       | Call                    | 3,138.94000  | 3.13894      | 3,320.50000 | 3.32050      |                | 3,138.940         | 15.07      | 0.00          | 0                | 2,500.00      |
| R214             | On 06/11/2014 | 9.80       | Put                     | 530.36000    | 0.53036      | 515.01000   | 0.51501      |                | 530.360           | 15.48      | 0.00          | 0                | 2,500.00      |
| R214             | On 05/02/2015 |            | Bond Future             | 9.08324      | 77.29234     |             | 9.05188      | 77.53764       |                   | 15.23      | 0.00          | 0                | 0.00          |
| R214             | On 07/05/2015 |            | Bond Future             | 9.12569      | 75.37724     |             | 9.09000      | 9.09000        |                   |            | 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 15/09/2014 |            | Foreign Exchange Future | 20,791.38000 | 20,791.38000 |             | 20,682.93000 | 20,682.93000   |                   |            | 0.00          | 0                | 0.00          |
| TRY / R          | On 15/09/2014 |            | Foreign Exchange Future | 5.01890      | 5.01890      |             | 5.01510      | 5.01510        |                   | 6.23       | 0.00          | 0                | 0.00          |
| TRY / R          | On 12/12/2014 |            | Foreign Exchange Future | 5.00630      | 5.00630      |             | 5.00350      | 5.00350        |                   | 7.60       | 0.00          | 0                | 0.00          |

| Contract Details               | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest       |
|--------------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|---------------------|
| <b>Total for Derivatives :</b> |               |            |           |           |           |              |                |                   |            | <b>755,599,636.30</b> | <b>50,513</b>    | <b>3 665 393.00</b> |
| <b><u>i-Bonds</u></b>          |               |            |           |           |           |              |                |                   |            |                       |                  |                     |
| AA02                           | On 28/03/2016 | Spot Bond  | 0.00000   | 100.52316 |           |              | 100.50517      |                   |            | 0.00                  | 0                | 0.00                |
| AA03                           | On 11/05/2015 | Spot Bond  | 7.19500   | 104.04875 |           | 7.18000      | 104.04021      |                   |            | 0.00                  | 0                | 195,000,000.00      |
| AA04                           | On 22/03/2017 | Spot Bond  | 0.00000   | 100.73430 |           |              | 100.71391      |                   |            | 0.00                  | 0                | 0.00                |
| AA05                           | On 22/03/2019 | Spot Bond  | 8.53500   | 106.05022 |           | 8.52000      | 106.08372      |                   |            | 0.00                  | 0                | 3,900,000,000.00    |
| AA06                           | On 15/04/2021 | Spot Bond  | 0.00000   | 100.29776 |           |              | 100.27719      |                   |            | 0.00                  | 0                | 0.00                |
| AA07                           | On 15/04/2021 | Spot Bond  | 9.23000   | 104.02743 |           | 9.20500      | 104.12598      |                   |            | 0.00                  | 0                | 0.00                |
| AB010                          | On 21/11/2022 | Spot Bond  | 0.00000   | 101.42071 |           |              | 101.39792      |                   |            | 0.00                  | 0                | 0.00                |
| AB011                          | On 21/11/2023 | Spot Bond  | 0.00000   | 101.52565 |           |              | 101.50267      |                   |            | 0.00                  | 0                | 0.00                |
| AB013                          | On 21/11/2018 | Spot Bond  | 9.40000   | 97.73682  |           | 9.38500      | 97.76340       |                   |            | 0.00                  | 0                | 0.00                |
| AB06                           | On 27/03/2015 | Spot Bond  | 7.29500   | 103.26556 |           | 7.28000      | 103.25504      |                   |            | 0.00                  | 0                | 120,000,000.00      |
| AB08                           | On 03/05/2017 | Spot Bond  | 0.00000   | 99.91651  |           |              | 99.89544       |                   |            | 0.00                  | 0                | 0.00                |
| AB09                           | On 03/05/2017 | Spot Bond  | 8.66000   | 106.35940 |           | 8.64500      | 106.37199      |                   |            | 0.00                  | 0                | 500,000,000.00      |
| ABCP12                         | On 20/09/2014 | Spot Bond  | 1.41000   | 138.53851 |           | 1.41000      | 138.51271      |                   |            | 0.00                  | 0                | 0.00                |
| ABCP13                         | On 07/12/2023 | Spot Bond  | 2.29000   | 271.55513 |           | 2.29000      | 271.49813      |                   |            | 0.00                  | 0                | 0.00                |
| ABFN04                         | On 25/02/2015 | Spot Bond  | 0.00000   | 101.36182 |           |              | 101.33915      |                   |            | 0.00                  | 0                | 0.00                |
| ABFN06                         | On 17/03/2016 | Spot Bond  | 0.00000   | 101.52423 |           |              | 101.50533      |                   |            | 0.00                  | 0                | 380,000,000.00      |
| ABFN07                         | On 17/03/2018 | Spot Bond  | 0.00000   | 100.86076 |           |              | 100.84019      |                   |            | 0.00                  | 0                | 0.00                |
| ABFN08                         | On 17/03/2020 | Spot Bond  | 0.00000   | 100.89662 |           |              | 100.87524      |                   |            | 0.00                  | 0                | 0.00                |
| ABFN09                         | On 17/03/2026 | Spot Bond  | 0.00000   | 100.92038 |           |              | 100.89845      |                   |            | 0.00                  | 0                | 0.00                |
| ABFN10                         | On 28/10/2019 | Spot Bond  | 0.00000   | 100.43389 |           |              | 100.46166      |                   |            | 0.00                  | 20,000,000,000   | 10,000,000,000.00   |
| ABFN11                         | On 09/04/2017 | Spot Bond  | 0.00000   | 100.56576 |           |              | 100.54697      |                   |            | 0.00                  | 0                | 0.00                |
| ABFN12                         | On 09/04/2019 | Spot Bond  | 0.00000   | 100.39429 |           |              | 100.37483      |                   |            | 0.00                  | 0                | 0.00                |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|----------------|
| ABL10A           | On 15/03/2015 | Spot Bond  |     | 7.95500   | 106.41199 |           | 7.94000      | 106.39866      |                   |            | 0.00               | 0                | 370,000,000.00 |
| ABL10B           | On 15/03/2015 | Spot Bond  |     | 0.00000   | 101.45089 |           |              | 101.42733      |                   |            | 0.00               | 0                | 0.00           |
| ABL11A           | On 29/09/2014 | Spot Bond  |     | 7.64500   | 103.44993 |           | 7.62500      | 103.43195      |                   |            | 0.00               | 0                | 0.00           |
| ABL11B           | On 29/09/2014 | Spot Bond  |     | 0.00000   | 100.83316 |           |              | 100.81206      |                   |            | 0.00               | 0                | 0.00           |
| ABL12B           | On 08/03/2015 | Spot Bond  |     | 0.00000   | 101.39244 |           |              | 101.37035      |                   |            | 0.00               | 0                | 0.00           |
| ABL13            | On 11/10/2016 | Spot Bond  |     | 0.00000   | 100.43406 |           |              | 100.41068      |                   |            | 0.00               | 0                | 0.00           |
| ABL14            | On 09/10/2015 | Spot Bond  |     | 0.00000   | 100.33836 |           |              | 100.31607      |                   |            | 0.00               | 0                | 0.00           |
| ABL15            | On 09/10/2017 | Spot Bond  |     | 0.00000   | 100.48863 |           |              | 100.46485      |                   |            | 0.00               | 0                | 0.00           |
| ABL16            | On 25/03/2016 | Spot Bond  |     | 0.00000   | 100.75231 |           |              | 100.73025      |                   |            | 0.00               | 0                | 0.00           |
| ABL17            | On 21/06/2016 | Spot Bond  |     | 0.00000   | 100.87543 |           |              | 100.85130      |                   |            | 0.00               | 0                | 0.00           |
| ABL18            | On 25/09/2015 | Spot Bond  |     | 0.00000   | 100.67387 |           |              | 100.64910      |                   |            | 0.00               | 0                | 0.00           |
| ABL19            | On 25/09/2018 | Spot Bond  |     | 0.00000   | 100.94794 |           |              | 100.92040      |                   |            | 0.00               | 0                | 0.00           |
| ABLI03           | On 15/03/2015 | Spot Bond  |     | 2.99000   | 130.93979 |           | 2.99000      | 130.90989      |                   |            | 155,480,000,000.00 | 52,000,000       | 26,000,000.00  |
| ABLI04           | On 11/10/2016 | Spot Bond  |     | 4.16000   | 118.84191 |           | 4.16000      | 118.81098      |                   |            | 0.00               | 0                | 0.00           |
| ABLI05           | On 18/02/2018 | Spot Bond  |     | 4.91000   | 105.08699 |           | 4.91000      | 105.05739      |                   |            | 0.00               | 0                | 0.00           |
| ABLI06           | On 19/07/2020 | Spot Bond  |     | 5.94000   | 105.47434 |           | 5.92000      | 105.54699      |                   |            | 0.00               | 0                | 0.00           |
| ABLS2A           | On 13/07/2016 | Spot Bond  |     | 11.06000  | 108.34504 |           | 11.04500     | 108.34040      |                   |            | 0.00               | 0                | 0.00           |
| ABLS2B           | On 13/07/2016 | Spot Bond  |     | 0.00000   | 100.54008 |           |              | 100.50648      |                   |            | 0.00               | 0                | 0.00           |
| ABLS3            | On 31/03/2018 | Spot Bond  |     | 0.00000   | 100.81503 |           |              | 100.78750      |                   |            | 0.00               | 0                | 0.00           |
| ABLS4            | On 29/03/2019 | Spot Bond  |     | 0.00000   | 100.85845 |           |              | 100.82958      |                   |            | 0.00               | 0                | 0.00           |
| ABLS5            | On 29/06/2019 | Spot Bond  |     | 0.00000   | 100.89944 |           |              | 100.86925      |                   |            | 0.00               | 0                | 0.00           |
| ABLS11           | On 29/06/2019 | Spot Bond  |     | 4.66000   | 112.56991 |           | 4.66000      | 112.53912      |                   |            | 0.00               | 0                | 0.00           |
| ABN03U           | On 12/03/2015 | Spot Bond  |     | 100.00000 | 61.08255  |           | 100.00000    | 60.93458       |                   |            | 0.00               | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN05            | On 18/04/2021 | Spot Bond  | 2.03000   | 171.55878 |           | 2.03000      | 171.52397      |                   |            | 0.00          | 0                | 0.00          |
| ABN07            | On 13/06/2015 | Spot Bond  | 2.76000   | 161.19495 |           | 2.76000      | 161.15907      |                   |            | 0.00          | 0                | 0.00          |
| ABN09            | On 27/06/2023 | Spot Bond  | 2.06000   | 173.57776 |           | 2.06000      | 173.54241      |                   |            | 0.00          | 0                | 0.00          |
| ABN14            | On 10/10/2033 | Spot Bond  | 1.82000   | 183.88083 |           | 1.82000      | 183.84454      |                   |            | 0.00          | 0                | 0.00          |
| ABN33            | On 29/01/2018 | Spot Bond  | 8.05625   | 76.25555  |           | 8.04125      | 76.27643       |                   |            | 0.00          | 0                | 0.00          |
| ABN34            | On 29/01/2018 | Spot Bond  | 8.05625   | 76.25555  |           | 8.04125      | 76.27643       |                   |            | 0.00          | 0                | 0.00          |
| ABN38            | On 17/08/2015 | Spot Bond  | 0.00000   | 90.45000  |           |              | 90.45000       |                   |            | 0.00          | 0                | 0.00          |
| ABN39            | On 21/09/2016 | Spot Bond  | 0.00000   | 100.77754 |           |              | 100.75601      |                   |            | 0.00          | 0                | 0.00          |
| ABN40            | On 29/09/2015 | Spot Bond  | 0.00000   | 93.05000  |           |              | 93.05000       |                   |            | 0.00          | 0                | 0.00          |
| ABN42            | On 16/11/2015 | Spot Bond  | 0.00000   | 92.00000  |           |              | 92.00000       |                   |            | 0.00          | 0                | 0.00          |
| ABN44            | On 14/12/2015 | Spot Bond  | 0.00000   | 92.51000  |           |              | 92.51000       |                   |            | 0.00          | 0                | 0.00          |
| ABN45            | On 23/02/2016 | Spot Bond  | 0.00000   | 89.03000  |           |              | 89.03000       |                   |            | 0.00          | 0                | 0.00          |
| ABN46            | On 23/03/2016 | Spot Bond  | 0.00000   | 88.42000  |           |              | 88.42000       |                   |            | 0.00          | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  | 0.00000   | 100.43177 |           |              | 100.41233      |                   |            | 0.00          | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  | 0.00000   | 100.30918 |           |              | 100.28920      |                   |            | 0.00          | 0                | 0.00          |
| ABN49            | On 12/04/2016 | Spot Bond  | 0.00000   | 88.07000  |           |              | 88.07000       |                   |            | 0.00          | 0                | 0.00          |
| ABN50            | On 21/12/2014 | Spot Bond  | 7.18500   | 101.51734 |           | 7.16500      | 101.50570      |                   |            | 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   | 88.39000  |           |              | 88.39000       |                   |            | 0.00          | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  | 0.00000   | 91.01000  |           |              | 91.01000       |                   |            | 0.00          | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  | 0.00000   | 88.78000  |           |              | 88.78000       |                   |            | 0.00          | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  | 0.00000   | 100.62511 |           |              | 100.60561      |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 7.48500   | 111.41532 |           | 7.47000      | 111.40980      |                   |            | 0.00          | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  | 0.00000   | 100.29091 |           |              | 100.26943      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN59            | On 20/07/2016 | Spot Bond  | 0.00000 |       | 85.85000  |           |              | 85.85000       |                   |            | 0.00          | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  | 0.00000 |       | 85.59000  |           |              | 85.59000       |                   |            | 0.00          | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  | 2.64000 |       | 106.20860 |           | 2.64000      | 106.18522      |                   |            | 0.00          | 0                | 30,000,000.00 |
| ABN62            | On 31/03/2028 | Spot Bond  | 2.55000 |       | 157.18429 |           | 2.55000      | 157.15019      |                   |            | 0.00          | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  | 2.42000 |       | 209.51024 |           | 2.42000      | 209.46553      |                   |            | 0.00          | 0                | 0.00          |
| ABN64            | On 12/10/2015 | Spot Bond  | 0.00000 |       | 95.40000  |           |              | 95.40000       |                   |            | 0.00          | 0                | 0.00          |
| ABN66            | On 21/11/2016 | Spot Bond  | 0.00000 |       | 85.01000  |           |              | 85.01000       |                   |            | 0.00          | 0                | 0.00          |
| ABN67            | On 28/02/2023 | Spot Bond  | 9.59000 |       | 92.60855  |           | 9.55500      | 92.77290       |                   |            | 0.00          | 0                | 0.00          |
| ABN68            | On 12/02/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN70            | On 28/03/2017 | Spot Bond  | 0.00000 |       | 94.88000  |           |              | 94.88000       |                   |            | 0.00          | 0                | 0.00          |
| ABN71            | On 29/03/2016 | Spot Bond  | 0.00000 |       | 104.90000 |           |              | 104.90000      |                   |            | 0.00          | 0                | 0.00          |
| ABN72            | On 17/03/2018 | Spot Bond  | 0.00000 |       | 102.65695 |           |              | 102.63539      |                   |            | 0.00          | 0                | 0.00          |
| ABN73            | On 03/05/2017 | Spot Bond  | 0.00000 |       | 91.04000  |           |              | 91.04000       |                   |            | 0.00          | 0                | 0.00          |
| ABN74            | On 09/05/2018 | Spot Bond  | 0.00000 |       | 100.73000 |           |              | 100.76000      |                   |            | 0.00          | 0                | 0.00          |
| ABN75            | On 07/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN76            | On 21/12/2026 | Spot Bond  | 9.63000 |       | 107.34391 |           | 9.63000      | 107.31634      |                   |            | 0.00          | 0                | 0.00          |
| ABN78            | On 20/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN79            | On 21/12/2026 | Spot Bond  | 9.61500 |       | 107.45592 |           | 9.58500      | 107.65289      |                   |            | 0.00          | 0                | 0.00          |
| ABN80            | On 31/03/2021 | Spot Bond  | 8.93500 |       | 91.43362  |           | 8.91000      | 91.52710       |                   |            | 0.00          | 0                | 0.00          |
| ABN81            | On 05/07/2016 | Spot Bond  | 0.00000 |       | 105.20000 |           |              | 105.20000      |                   |            | 0.00          | 0                | 0.00          |
| ABN82            | On 05/07/2016 | Spot Bond  | 0.00000 |       | 103.46000 |           |              | 103.46000      |                   |            | 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          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| 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  | 9.71000   |       | 106.74939 |           | 9.68000      | 106.94417      |                   |            | 0.00                 | 0                | 0.00             |
| ABN88            | On 06/09/2016 | Spot Bond  | 0.00000   |       | 88.92000  |           |              | 88.92000       |                   |            | 0.00                 | 0                | 0.00             |
| ABN91            | On 11/12/2018 | Spot Bond  | 0.00000   |       | 101.03694 |           |              | 101.01530      |                   |            | 0.00                 | 0                | 0.00             |
| ABN92            | On 31/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.97820       |                   |            | 0.00                 | 0                | 0.00             |
| ABS10            | On 17/03/2018 | Spot Bond  | 8.21000   |       | 108.78465 |           | 8.19500      | 108.80870      |                   |            | 0.00                 | 0                | 1,430,000,000.00 |
| ABS11            | On 09/04/2021 | Spot Bond  | 8.94000   |       | 105.31520 |           | 8.91500      | 105.41604      |                   |            | 0.00                 | 0                | 500,000,000.00   |
| ABS5             | On 01/05/2015 | Spot Bond  | 7.14500   |       | 102.86629 |           | 7.13000      | 102.85762      |                   |            | 0.00                 | 0                | 530,000,000.00   |
| ABS6             | On 01/06/2020 | Spot Bond  | 8.86000   |       | 98.36690  |           | 8.83500      | 98.45373       |                   |            | 1,772,000,000,000.00 | 200,000,000      | 790,000,000.00   |
| ABS7             | On 11/09/2026 | Spot Bond  | 9.83500   |       | 96.14227  |           | 9.80500      | 96.31660       |                   |            | 0.00                 | 0                | 1,000,000,000.00 |
| ABS9             | On 17/03/2016 | Spot Bond  | 7.84500   |       | 105.73749 |           | 7.83000      | 105.73835      |                   |            | 99,631,500,000.00    | 12,700,000       | 12,700,000.00    |
| ABSI2            | On 07/12/2023 | Spot Bond  | 2.10000   |       | 275.48508 |           | 2.10000      | 275.42867      |                   |            | 0.00                 | 0                | 0.00             |
| ABSI3            | On 31/01/2017 | Spot Bond  | 1.35000   |       | 128.78834 |           | 1.35000      | 128.76452      |                   |            | 0.00                 | 0                | 0.00             |
| ABSI4            | On 31/01/2022 | Spot Bond  | 2.09000   |       | 130.68622 |           | 2.07000      | 130.83668      |                   |            | 6,270,000,000,000.00 | 3,000,000,000    | 1,000,000,000.00 |
| ACIF1U           | On 08/07/2025 | Spot Bond  | 100.00000 |       | 0.00490   |           | 100.00000    | 0.00488        |                   |            | 0.00                 | 0                | 0.00             |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 |       | 60.77487  |           | 100.00000    | 60.62764       |                   |            | 0.00                 | 0                | 0.00             |
| ACL028           | On 15/09/2015 | Spot Bond  | 11.64500  |       | 106.93107 |           | 11.63000     | 106.91388      |                   |            | 0.00                 | 0                | 0.00             |
| ACL029           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 101.93066 |           |              | 101.90239      |                   |            | 0.00                 | 0                | 0.00             |
| ACL02U           | On 20/03/2018 | Spot Bond  | 100.00000 |       | 3.88631   |           | 100.00000    | 3.87690        |                   |            | 0.00                 | 0                | 0.00             |
| ACL033           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 101.97970 |           |              | 101.95075      |                   |            | 0.00                 | 0                | 0.00             |
| ACL036           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 102.67544 |           |              | 102.63660      |                   |            | 0.00                 | 0                | 0.00             |
| ACL03U           | On 20/03/2016 | Spot Bond  | 100.00000 |       | 23.16424  |           | 100.00000    | 23.10812       |                   |            | 0.00                 | 0                | 0.00             |
| ACL042           | On 20/08/2015 | Spot Bond  | 0.00000   |       | 101.88160 |           |              | 101.85404      |                   |            | 0.00                 | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL047           |        | On 22/10/2018 | Spot Bond | 11.00000  | 64.32825  |           | 11.00000     | 64.30986       |                   |            | 0.00          | 0                | 0.00          |
| ACL04U           |        | On 20/06/2016 | Spot Bond | 100.00000 | 23.16424  |           | 100.00000    | 23.10812       |                   |            | 0.00          | 0                | 0.00          |
| ACL071           |        | On 20/06/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL073           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL074           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL076           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.92290 |           |              | 100.89925      |                   |            | 0.00          | 0                | 0.00          |
| ACL077           |        | On 20/09/2015 | Spot Bond | 0.00000   | 101.01494 |           |              | 100.98902      |                   |            | 0.00          | 0                | 0.00          |
| ACL078           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.88184 |           |              | 100.85920      |                   |            | 0.00          | 0                | 0.00          |
| ACL080           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.90959 |           |              | 100.88626      |                   |            | 0.00          | 0                | 0.00          |
| ACL081           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.92179 |           |              | 100.89817      |                   |            | 0.00          | 0                | 0.00          |
| ACL082           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.02260 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL083           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.02260 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL084           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.02273 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL085           |        | On 20/12/2015 | Spot Bond | 0.00000   | 100.85965 |           |              | 100.83756      |                   |            | 0.00          | 0                | 0.00          |
| ACL086           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.02273 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL087           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.02249 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL088           |        | On 20/12/2015 | Spot Bond | 0.00000   | 90.53958  |           |              | 90.52092       |                   |            | 0.00          | 0                | 0.00          |
| ACL089           |        | On 20/12/2014 | Spot Bond | 0.00000   | 100.84404 |           |              | 100.82232      |                   |            | 0.00          | 0                | 0.00          |
| ACL092           |        | On 26/12/2015 | Spot Bond | 0.00000   | 100.72634 |           |              | 100.70453      |                   |            | 0.00          | 0                | 0.00          |
| ACL095           |        | On 20/12/2018 | Spot Bond | 0.00000   | 100.89297 |           |              | 100.87006      |                   |            | 0.00          | 0                | 0.00          |
| ACL096           |        | On 20/06/2020 | Spot Bond | 0.00000   | 100.92048 |           |              | 100.89688      |                   |            | 0.00          | 0                | 0.00          |
| ACL097           |        | On 20/12/2025 | Spot Bond | 0.00000   | 100.93153 |           |              | 100.90766      |                   |            | 0.00          | 0                | 0.00          |
| ACL098           |        | On 20/12/2025 | Spot Bond | 0.00000   | 100.90936 |           |              | 100.88603      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ACL100           | On 20/12/2017 | Spot Bond  | 0.00000 |       | 100.85965 |           |              | 100.83756      |                   |            | 0.00          | 0                | 0.00             |
| ACL104           | On 20/12/2019 | Spot Bond  | 9.38000 |       | 103.70619 |           | 9.35500      | 103.78664      |                   |            | 0.00          | 0                | 0.00             |
| ACL118           | On 26/01/2021 | Spot Bond  | 0.00000 |       | 100.01815 |           |              | 100.04208      |                   |            | 0.00          | 0                | 0.00             |
| ACL120           | On 26/01/2021 | Spot Bond  | 0.00000 |       | 100.69491 |           |              | 100.71943      |                   |            | 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 |       | 84.31382  |           |              | 84.29376       |                   |            | 0.00          | 0                | 0.00             |
| ACL127           | On 20/09/2021 | Spot Bond  | 0.00000 |       | 164.16617 |           |              | 163.13567      |                   |            | 0.00          | 0                | 0.00             |
| ACL128           | On 20/09/2021 | Spot Bond  | 0.00000 |       | 164.23072 |           |              | 163.19835      |                   |            | 0.00          | 0                | 0.00             |
| ACL129           | On 20/09/2021 | Spot Bond  | 0.00000 |       | 100.88175 |           |              | 100.85911      |                   |            | 0.00          | 0                | 0.00             |
| ACL130           | On 18/08/2014 | Spot Bond  | 0.00000 |       | 101.45080 |           |              | 101.42984      |                   |            | 0.00          | 0                | 0.00             |
| ACL131           | On 18/08/2014 | Spot Bond  | 0.00000 |       | 101.45080 |           |              | 101.42984      |                   |            | 0.00          | 0                | 0.00             |
| ACL133           | On 26/08/2014 | Spot Bond  | 0.00000 |       | 101.33052 |           |              | 101.30875      |                   |            | 0.00          | 0                | 0.00             |
| ACL134           | On 20/09/2014 | Spot Bond  | 0.00000 |       | 100.85401 |           |              | 100.83205      |                   |            | 0.00          | 0                | 0.00             |
| ACL135           | On 20/09/2014 | Spot Bond  | 0.00000 |       | 100.84734 |           |              | 100.82555      |                   |            | 0.00          | 0                | 0.00             |
| ACL136           | On 20/09/2021 | Spot Bond  | 0.00000 |       | 101.90775 |           |              | 101.88645      |                   |            | 0.00          | 0                | 0.00             |
| ACL137           | On 02/09/2016 | Spot Bond  | 0.00000 |       | 101.24906 |           |              | 101.22714      |                   |            | 0.00          | 0                | 0.00             |
| ACL138           | On 20/09/2021 | Spot Bond  | 0.00000 |       | 101.90697 |           |              | 101.88571      |                   |            | 0.00          | 0                | 0.00             |
| ACL139           | On 30/07/2017 | Spot Bond  | 0.00000 |       | 100.61416 |           |              | 100.59180      |                   |            | 0.00          | 0                | 0.00             |
| ACL141           | On 30/07/2017 | Spot Bond  | 0.00000 |       | 100.58880 |           |              | 100.56696      |                   |            | 0.00          | 0                | 0.00             |
| ACL142           | On 20/12/2014 | Spot Bond  | 0.00000 |       | 100.88486 |           |              | 100.86311      |                   |            | 0.00          | 1,730,000,000    | 1,730,000,000.00 |
| ACL143           | On 20/12/2016 | Spot Bond  | 0.00000 |       | 102.66370 |           |              | 102.64214      |                   |            | 0.00          | 0                | 12,950,000.00    |
| ACL144           | On 20/12/2016 | Spot Bond  | 0.00000 |       | 102.36505 |           |              | 102.34501      |                   |            | 0.00          | 0                | 0.00             |
| ACL145           | On 20/12/2021 | Spot Bond  | 0.00000 |       | 100.88510 |           |              | 100.86238      |                   |            | 0.00          | 0                | 0.00             |
| ACL151           | On 20/03/2017 | Spot Bond  | 0.00000 |       | 100.86755 |           |              | 100.84526      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL153           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.77867 |           |              | 100.75857      |                   |            | 0.00          | 0                | 0.00          |
| ACL154           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.75974 |           |              | 100.74011      |                   |            | 0.00          | 0                | 0.00          |
| ACL155           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.79647 |           |              | 100.77594      |                   |            | 0.00          | 0                | 0.00          |
| ACL156           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.86532 |           |              | 100.84309      |                   |            | 0.00          | 0                | 0.00          |
| ACL157           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.82642 |           |              | 100.80515      |                   |            | 0.00          | 0                | 0.00          |
| ACL158           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.78201 |           |              | 100.76182      |                   |            | 0.00          | 0                | 0.00          |
| ACL159           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.79425 |           |              | 100.77376      |                   |            | 0.00          | 0                | 0.00          |
| ACL161           |        | On 20/03/2022 | Spot Bond | 10.23000 | 103.67160 |           | 10.23000     | 103.64350      |                   |            | 0.00          | 0                | 0.00          |
| ACL162           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.80631 |           |              | 100.78552      |                   |            | 0.00          | 0                | 0.00          |
| ACL163           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.78757 |           |              | 100.76725      |                   |            | 0.00          | 0                | 0.00          |
| ACL165           |        | On 20/06/2017 | Spot Bond | 0.00000  | 119.14899 |           |              | 119.24154      |                   |            | 0.00          | 0                | 0.00          |
| ACL167           |        | On 20/06/2019 | Spot Bond | 9.47500  | 102.32661 |           | 9.46000      | 102.35887      |                   |            | 0.00          | 0                | 0.00          |
| ACL168           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.86192 |           |              | 100.83977      |                   |            | 0.00          | 0                | 0.00          |
| ACL169           |        | On 20/06/2017 | Spot Bond | 1.75000  | 114.86413 |           | 1.75000      | 114.84169      |                   |            | 0.00          | 0                | 0.00          |
| ACL170           |        | On 20/03/2015 | Spot Bond | 0.00000  | 101.10170 |           |              | 101.08254      |                   |            | 0.00          | 0                | 0.00          |
| ACL172           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.79518 |           |              | 100.77467      |                   |            | 0.00          | 0                | 0.00          |
| ACL173           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.83794 |           |              | 100.81634      |                   |            | 0.00          | 0                | 0.00          |
| ACL174           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.86539 |           |              | 100.84311      |                   |            | 0.00          | 0                | 0.00          |
| ACL175           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.81047 |           |              | 100.78955      |                   |            | 0.00          | 0                | 0.00          |
| ACL178           |        | On 20/09/2014 | Spot Bond | 0.00000  | 100.85990 |           |              | 100.83776      |                   |            | 0.00          | 0                | 0.00          |
| ACL180           |        | On 20/06/2015 | Spot Bond | 0.00000  | 101.38007 |           |              | 101.35983      |                   |            | 0.00          | 0                | 0.00          |
| ACL181           |        | On 20/06/2017 | Spot Bond | 0.00000  | 102.81997 |           |              | 102.79863      |                   |            | 0.00          | 0                | 0.00          |
| ACL182           |        | On 20/06/2017 | Spot Bond | 0.00000  | 102.72674 |           |              | 102.70675      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL183           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.80057 |           |              | 100.77989      |                   |            | 0.00          | 0                | 0.00          |
| ACL184           | On 20/09/2017 | Spot Bond  | 0.00000   | 102.03981 |           |              | 102.01878      |                   |            | 0.00          | 0                | 0.00          |
| ACL185           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.85990 |           |              | 100.83776      |                   |            | 0.00          | 0                | 0.00          |
| ACL186           | On 20/09/2016 | Spot Bond  | 0.00000   | 100.84241 |           |              | 100.82074      |                   |            | 0.00          | 0                | 0.00          |
| ACL187           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.88945 |           |              | 100.86661      |                   |            | 0.00          | 0                | 0.00          |
| ACL188           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.90387 |           |              | 100.88068      |                   |            | 0.00          | 0                | 0.00          |
| ACL191           | On 20/09/2015 | Spot Bond  | 0.00000   | 101.38674 |           |              | 101.36781      |                   |            | 0.00          | 0                | 0.00          |
| ACL192           | On 20/12/2015 | Spot Bond  | 0.00000   | 101.65878 |           |              | 101.63968      |                   |            | 0.00          | 0                | 0.00          |
| ACL193           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.90728 |           |              | 100.88402      |                   |            | 0.00          | 0                | 0.00          |
| ACL194           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.90728 |           |              | 100.88402      |                   |            | 0.00          | 0                | 0.00          |
| ACL195           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.95310 |           |              | 100.92865      |                   |            | 0.00          | 0                | 0.00          |
| ACL196           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.84342 |           |              | 100.82169      |                   |            | 0.00          | 0                | 0.00          |
| ACL197           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.96183 |           |              | 100.93722      |                   |            | 0.00          | 0                | 0.00          |
| ACL198           | On 20/06/2017 | Spot Bond  | 0.00000   | 103.19025 |           |              | 103.16801      |                   |            | 0.00          | 0                | 0.00          |
| ACL199           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.95310 |           |              | 100.92865      |                   |            | 0.00          | 0                | 0.00          |
| ACL200           | On 21/11/2016 | Spot Bond  | 0.00000   | 93.44205  |           |              | 93.42357       |                   |            | 0.00          | 0                | 0.00          |
| ACL201           | On 20/12/2022 | Spot Bond  | 0.00000   | 100.92616 |           |              | 100.90243      |                   |            | 0.00          | 0                | 0.00          |
| ACL202           | On 20/12/2022 | Spot Bond  | 0.00000   | 100.90927 |           |              | 100.88591      |                   |            | 0.00          | 0                | 0.00          |
| ACL203           | On 30/01/2023 | Spot Bond  | 0.00000   | 118.50217 |           |              | 117.79807      |                   |            | 0.00          | 0                | 0.00          |
| ACL204           | On 14/02/2023 | Spot Bond  | 0.00000   | 119.36108 |           |              | 118.65144      |                   |            | 0.00          | 0                | 0.00          |
| ACL205           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.78847 |           |              | 100.76810      |                   |            | 0.00          | 0                | 0.00          |
| ACL208           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.78077 |           |              | 100.76059      |                   |            | 0.00          | 0                | 0.00          |
| ACL210           | On 20/05/2018 | Spot Bond  | 0.00000   | 101.34151 |           |              | 101.32156      |                   |            | 0.00          | 0                | 0.00          |
| ACL212           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.80167 |           |              | 100.78097      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL213           | On 20/06/2018 | Spot Bond  |           | 0.00000  | 100.80497 |           |              | 100.78419      |                   |            | 0.00          | 0                | 400,000,000.00 |
| ACL214           | On 20/09/2020 | Spot Bond  |           | 0.00000  | 100.83794 |           |              | 100.81634      |                   |            | 0.00          | 0                | 0.00           |
| ACL215           | On 20/09/2018 | Spot Bond  |           | 0.00000  | 100.78957 |           |              | 100.76918      |                   |            | 0.00          | 0                | 0.00           |
| ACL216           | On 20/12/2018 | Spot Bond  |           | 0.00000  | 100.78847 |           |              | 100.76810      |                   |            | 0.00          | 0                | 0.00           |
| ACL217           | On 20/12/2023 | Spot Bond  |           | 0.00000  | 100.87179 |           |              | 100.84940      |                   |            | 0.00          | 0                | 0.00           |
| ADCB01           | On 08/03/2018 | Spot Bond  |           | 0.00000  | 101.74990 |           |              | 101.72705      |                   |            | 0.00          | 0                | 0.00           |
| ADCB02           | On 31/07/2016 | Spot Bond  |           | 0.00000  | 99.99974  |           |              | 99.97851       |                   |            | 0.00          | 0                | 0.00           |
| ADCP06           | On 25/08/2014 | Spot Bond  |           | 0.00000  | 101.09647 |           |              | 101.07908      |                   |            | 0.00          | 0                | 0.00           |
| ADCP07           | On 25/08/2014 | Spot Bond  |           | 0.00000  | 100.96822 |           |              | 100.95123      |                   |            | 0.00          | 0                | 0.00           |
| ADCP08           | On 27/11/2014 | Spot Bond  |           | 0.00000  | 101.08144 |           |              | 101.06247      |                   |            | 0.00          | 0                | 0.00           |
| AER01U           | On 18/11/2016 | Spot Bond  | 100.00000 | 16.06051 |           | 100.00000 | 16.02160     |                |                   |            | 0.00          | 0                | 0.00           |
| AHF1A1           | On 21/11/2014 | Spot Bond  |           | 0.00000  | 101.37593 |           |              | 101.35571      |                   |            | 0.00          | 0                | 0.00           |
| AHF1B1           | On 21/11/2014 | Spot Bond  |           | 0.00000  | 101.52055 |           |              | 101.49825      |                   |            | 0.00          | 0                | 0.00           |
| AHF1C1           | On 21/11/2014 | Spot Bond  |           | 0.00000  | 101.61690 |           |              | 101.59320      |                   |            | 0.00          | 0                | 0.00           |
| AHF2A1           | On 18/10/2015 | Spot Bond  |           | 0.00000  | 100.26696 |           |              | 100.24633      |                   |            | 0.00          | 0                | 0.00           |
| AHF2B1           | On 18/10/2015 | Spot Bond  |           | 0.00000  | 100.29315 |           |              | 100.27050      |                   |            | 0.00          | 0                | 0.00           |
| AHF2C1           | On 18/10/2015 | Spot Bond  |           | 0.00000  | 100.32800 |           |              | 100.30266      |                   |            | 0.00          | 0                | 0.00           |
| AHF3A1           | On 18/10/2039 | Spot Bond  |           | 0.00000  | 100.25580 |           |              | 100.23608      |                   |            | 0.00          | 0                | 0.00           |
| AHF3A2           | On 18/04/2016 | Spot Bond  | 7.99500   | 99.60785 |           | 7.98000   | 99.60985     |                |                   |            | 0.00          | 0                | 0.00           |
| AHF3B1           | On 18/10/2039 | Spot Bond  |           | 0.00000  | 100.32824 |           |              | 100.30291      |                   |            | 0.00          | 0                | 0.00           |
| AHF3C1           | On 18/10/2039 | Spot Bond  |           | 0.00000  | 100.38103 |           |              | 100.35161      |                   |            | 0.00          | 0                | 0.00           |
| AIR01            | On 15/03/2019 | Spot Bond  |           | 8.45500  | 103.67121 |           | 8.44000      | 103.70457      |                   |            | 0.00          | 0                | 0.00           |
| AIR02            | On 30/04/2023 | Spot Bond  |           | 9.31000  | 116.87630 |           | 9.28000      | 117.04073      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| AIR02U           | On 05/10/2014 | Spot Bond  | 100.00000 |       | 87.37558  |           | 100.00000    | 87.17332       |                   |            | 0.00          | 0                | 0.00             |
| AIR03            | On 09/03/2016 | Spot Bond  | 7.29500   |       | 109.55333 |           | 7.28000      | 109.55526      |                   |            | 0.00          | 0                | 0.00             |
| AIR03U           | On 26/10/2014 | Spot Bond  | 100.00000 |       | 82.72640  |           | 100.00000    | 82.54379       |                   |            | 0.00          | 0                | 0.00             |
| AIR04            | On 29/05/2024 | Spot Bond  | 9.33000   |       | 101.05234 |           | 9.29500      | 101.24905      |                   |            | 0.00          | 0                | 4,800,000,000.00 |
| AIR04U           | On 26/10/2029 | Spot Bond  | 100.00000 |       | 14.33741  |           | 100.00000    | 14.30568       |                   |            | 0.00          | 0                | 0.00             |
| AIR05            | On 29/05/2030 | Spot Bond  | 10.07000  |       | 101.13603 |           | 10.03500     | 101.38275      |                   |            | 0.00          | 0                | 0.00             |
| AIRL01           | On 30/04/2028 | Spot Bond  | 2.80000   |       | 161.94930 |           | 2.80000      | 161.91309      |                   |            | 0.00          | 0                | 0.00             |
| ANG010           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 101.04940 |           |              | 101.02824      |                   |            | 0.00          | 0                | 0.00             |
| ANG011           | On 06/12/2014 | Spot Bond  | 0.00000   |       | 100.94831 |           |              | 100.93016      |                   |            | 0.00          | 0                | 0.00             |
| ANG012           | On 06/06/2015 | Spot Bond  | 0.00000   |       | 100.99769 |           |              | 100.97873      |                   |            | 0.00          | 0                | 0.00             |
| ANG08            | On 10/10/2014 | Spot Bond  | 0.00000   |       | 100.33743 |           |              | 100.31896      |                   |            | 0.00          | 0                | 0.00             |
| ASN002           | On 03/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN004           | On 22/03/2016 | Spot Bond  | 0.00000   |       | 100.87833 |           |              | 100.85970      |                   |            | 0.00          | 0                | 0.00             |
| ASN006           | On 28/02/2017 | Spot Bond  | 0.00000   |       | 101.74508 |           |              | 101.71672      |                   |            | 0.00          | 0                | 0.00             |
| ASN007           | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.73462 |           |              | 100.71560      |                   |            | 0.00          | 0                | 0.00             |
| ASN008           | On 06/03/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN009           | On 27/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN010           | On 04/03/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN011           | On 20/03/2019 | Spot Bond  | 0.00000   |       | 100.81047 |           |              | 100.78955      |                   |            | 0.00          | 0                | 0.00             |
| ASN012           | On 20/06/2017 | Spot Bond  | 0.00000   |       | 101.04196 |           |              | 101.01440      |                   |            | 0.00          | 0                | 0.00             |
| ASN013           | On 09/12/2015 | Spot Bond  | 0.00000   |       | 101.26548 |           |              | 101.24084      |                   |            | 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   |       | 102.38500 |           |              | 103.46000      |                   |            | 0.00          | 0                | 0.00             |
| ASN016           | On 11/04/2017 | Spot Bond  | 0.00000   |       | 99.56000  |           |              | 99.56000       |                   |            | 0.00          | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|------------------|
| ASN017           | On 09/03/2016 | Spot Bond  | 0.00000   |       | 101.12282 |           |              | 101.10099      |                   |                        | 0.00          | 0                | 0.00             |
| ASN020           | On 09/06/2017 | Spot Bond  | 0.00000   |       | 97.85177  |           |              | 97.85177       |                   |                        | 0.00          | 0                | 0.00             |
| ASN022           | On 07/12/2033 | Spot Bond  | 2.67000   |       | 289.32166 |           | 2.67000      | 289.25798      |                   |                        | 0.00          | 0                | 0.00             |
| ASN023           | On 07/07/2017 | Spot Bond  | 0.00000   |       | 96.22934  |           |              | 96.22934       |                   |                        | 0.00          | 0                | 0.00             |
| ASN025           | On 07/08/2015 | Spot Bond  | 0.00000   |       | 96.75990  |           |              | 96.75990       |                   |                        | 0.00          | 0                | 0.00             |
| ASN028           | On 20/06/2019 | Spot Bond  | 100.00000 |       | 1.55992   | 100.00000 |              | 1.55148        |                   | 520,000,000,000,000.00 | 5,200,000,000 | 9,400,000,000.00 |                  |
| BAR001           | On 12/06/2018 | Spot Bond  | 0.00000   |       | 100.91979 |           |              | 100.90011      |                   |                        | 0.00          | 0                | 0.00             |
| BAR002           | On 20/12/2014 | Spot Bond  | 0.00000   |       | 100.73344 |           |              | 100.71443      |                   |                        | 0.00          | 0                | 0.00             |
| BAR003           | On 20/03/2016 | Spot Bond  | 0.00000   |       | 100.72242 |           |              | 100.70369      |                   |                        | 0.00          | 0                | 0.00             |
| BAW10            | On 01/10/2016 | Spot Bond  | 0.00000   |       | 100.63925 |           |              | 100.61846      |                   |                        | 0.00          | 0                | 0.00             |
| BAW11            | On 01/10/2018 | Spot Bond  | 8.94500   |       | 106.13784 |           | 8.93000      | 106.16475      |                   |                        | 0.00          | 0                | 0.00             |
| BAW12            | On 17/04/2015 | Spot Bond  | 0.00000   |       | 100.67706 |           |              | 100.65864      |                   |                        | 0.00          | 0                | 0.00             |
| BAW13            | On 17/04/2017 | Spot Bond  | 0.00000   |       | 101.09764 |           |              | 101.07776      |                   |                        | 0.00          | 0                | 180,000,000.00   |
| BAW15            | On 01/02/2016 | Spot Bond  | 0.00000   |       | 100.47710 |           |              | 100.45938      |                   |                        | 0.00          | 0                | 0.00             |
| BAW17            | On 05/12/2018 | Spot Bond  | 0.00000   |       | 101.68925 |           |              | 101.66914      |                   |                        | 0.00          | 0                | 0.00             |
| BAW18            | On 05/12/2020 | Spot Bond  | 0.00000   |       | 101.50415 |           |              | 101.48328      |                   |                        | 0.00          | 0                | 0.00             |
| BAW19            | On 05/12/2020 | Spot Bond  | 9.51000   |       | 101.67345 |           | 9.48500      | 101.76512      |                   |                        | 0.00          | 0                | 1,000,000,000.00 |
| BAW2             | On 02/10/2015 | Spot Bond  | 7.45000   |       | 108.45622 |           | 7.43500      | 108.45174      |                   |                        | 0.00          | 0                | 0.00             |
| BAW20U           | On 15/01/2016 | Spot Bond  | 100.00000 |       | 31.79441  | 100.00000 |              | 31.65459       |                   |                        | 0.00          | 0                | 0.00             |
| BAW3             | On 02/10/2017 | Spot Bond  | 0.00000   |       | 100.65138 |           |              | 100.62768      |                   |                        | 0.00          | 0                | 0.00             |
| BAW6             | On 02/10/2014 | Spot Bond  | 0.00000   |       | 100.59276 |           |              | 100.57109      |                   |                        | 0.00          | 0                | 0.00             |
| BAW7             | On 02/10/2014 | Spot Bond  | 7.62500   |       | 103.00930 |           | 7.60500      | 102.99163      |                   |                        | 0.00          | 0                | 0.00             |
| BAW8             | On 02/10/2017 | Spot Bond  | 8.81000   |       | 106.30382 |           | 8.79500      | 106.32037      |                   |                        | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA01           | On 31/03/2016 | Spot Bond  |     | 11.01270 | 102.40412 |           | 11.00719     | 102.37855      |                   |            | 0.00          | 0                | 0.00          |
| BAYA04           | On 30/09/2015 | Spot Bond  |     | 11.01739 | 101.25774 |           | 11.01524     | 101.22895      |                   |            | 0.00          | 0                | 0.00          |
| BAYA05           | On 30/09/2015 | Spot Bond  |     | 11.05281 | 101.21795 |           | 11.05062     | 101.18914      |                   |            | 0.00          | 0                | 0.00          |
| BAYA06           | On 30/09/2016 | Spot Bond  |     | 0.00000  | 100.87813 |           |              | 100.84857      |                   |            | 0.00          | 0                | 0.00          |
| BAYA07           | On 31/12/2015 | Spot Bond  |     | 11.08823 | 101.15605 |           | 11.08601     | 101.12738      |                   |            | 0.00          | 0                | 0.00          |
| BAYA08           | On 31/12/2017 | Spot Bond  |     | 11.82122 | 100.87428 |           | 11.81580     | 100.85719      |                   |            | 0.00          | 0                | 0.00          |
| BAYA09           | On 31/12/2015 | Spot Bond  |     | 0.00000  | 100.89903 |           |              | 100.86880      |                   |            | 0.00          | 0                | 0.00          |
| BAYA10           | On 31/12/2015 | Spot Bond  |     | 0.00000  | 100.89903 |           |              | 100.86880      |                   |            | 0.00          | 0                | 0.00          |
| BAYA11           | On 31/03/2016 | Spot Bond  |     | 0.00000  | 100.89910 |           |              | 100.86886      |                   |            | 0.00          | 0                | 0.00          |
| BAYA12           | On 31/03/2016 | Spot Bond  |     | 11.26270 | 100.70099 |           | 11.25719     | 100.67517      |                   |            | 0.00          | 0                | 0.00          |
| BAYA13           | On 31/03/2016 | Spot Bond  |     | 11.20029 | 101.22468 |           | 11.19560     | 101.19808      |                   |            | 0.00          | 0                | 0.00          |
| BAYA14           | On 30/09/2015 | Spot Bond  |     | 11.01739 | 101.25774 |           | 11.01524     | 101.22895      |                   |            | 0.00          | 0                | 0.00          |
| BAYA15           | On 30/06/2016 | Spot Bond  |     | 11.10955 | 101.38580 |           | 11.10070     | 101.36417      |                   |            | 0.00          | 0                | 0.00          |
| BAYA16           | On 30/09/2016 | Spot Bond  |     | 10.27922 | 100.98536 |           | 10.26732     | 100.97050      |                   |            | 0.00          | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  |     | 0.00000  | 100.85311 |           |              | 100.82437      |                   |            | 0.00          | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  |     | 0.00000  | 100.83585 |           |              | 100.80759      |                   |            | 0.00          | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  |     | 0.00000  | 100.83585 |           |              | 100.80759      |                   |            | 0.00          | 0                | 0.00          |
| BAYA20           | On 30/09/2014 | Spot Bond  |     | 0.00000  | 100.79065 |           |              | 100.76388      |                   |            | 0.00          | 0                | 0.00          |
| BAYA22           | On 30/09/2015 | Spot Bond  |     | 0.00000  | 99.96720  |           |              | 99.96720       |                   |            | 0.00          | 0                | 0.00          |
| BAYA23           | On 30/06/2017 | Spot Bond  |     | 10.91798 | 100.29840 |           | 10.91718     | 100.26995      |                   |            | 0.00          | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  |     | 11.58500 | 99.71523  |           | 11.57000     | 99.72075       |                   |            | 0.00          | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.81121 |           |              | 100.78376      |                   |            | 0.00          | 0                | 0.00          |
| BAYA26           | On 30/09/2017 | Spot Bond  |     | 11.51000 | 97.48401  |           | 11.49500     | 97.49254       |                   |            | 0.00          | 0                | 0.00          |
| BAYA27           | On 30/09/2017 | Spot Bond  |     | 0.00000  | 99.96718  |           |              | 99.96718       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA29           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.77383 |           |              | 100.74767      |                   |            | 0.00          | 0                | 0.00          |
| BAYA30           | On 31/12/2015 | Spot Bond  | 9.28000  |       | 100.77580 |           | 9.28000      | 100.75068      |                   |            | 0.00          | 0                | 0.00          |
| BAYA31           | On 31/12/2018 | Spot Bond  | 0.00000  |       | 100.82353 |           |              | 100.79568      |                   |            | 0.00          | 0                | 0.00          |
| BAYA32           | On 31/03/2018 | Spot Bond  | 11.34500 |       | 97.34820  |           | 11.33000     | 97.35974       |                   |            | 0.00          | 0                | 0.00          |
| BAYA33           | On 31/03/2018 | Spot Bond  | 0.00000  |       | 100.79887 |           |              | 100.77183      |                   |            | 0.00          | 0                | 0.00          |
| BAYA34           | On 31/03/2018 | Spot Bond  | 0.00000  |       | 100.81942 |           |              | 100.79170      |                   |            | 0.00          | 0                | 0.00          |
| BAYA35           | On 31/03/2018 | Spot Bond  | 0.00000  |       | 100.81942 |           |              | 100.79170      |                   |            | 0.00          | 0                | 0.00          |
| BAYA36           | On 31/03/2018 | Spot Bond  | 0.00000  |       | 99.83982  |           |              | 99.83982       |                   |            | 0.00          | 0                | 0.00          |
| BAYA37           | On 31/03/2016 | Spot Bond  | 0.00000  |       | 100.78900 |           |              | 100.76228      |                   |            | 0.00          | 0                | 0.00          |
| BAYA39           | On 30/09/2018 | Spot Bond  | 0.00000  |       | 100.83615 |           |              | 100.80793      |                   |            | 0.00          | 0                | 0.00          |
| BAYA40           | On 30/09/2014 | Spot Bond  | 0.00000  |       | 100.79695 |           |              | 100.77809      |                   |            | 0.00          | 0                | 0.00          |
| BAYA41           | On 30/09/2018 | Spot Bond  | 0.00000  |       | 99.96721  |           |              | 99.96721       |                   |            | 0.00          | 0                | 0.00          |
| BAYA42           | On 30/09/2018 | Spot Bond  | 0.00000  |       | 100.83615 |           |              | 100.80793      |                   |            | 0.00          | 0                | 0.00          |
| BAYA43           | On 31/03/2017 | Spot Bond  | 0.00000  |       | 100.79065 |           |              | 100.76388      |                   |            | 0.00          | 0                | 0.00          |
| BAYA44           | On 31/03/2017 | Spot Bond  | 0.00000  |       | 100.80724 |           |              | 100.77999      |                   |            | 0.00          | 0                | 0.00          |
| BAYA45           | On 31/03/2019 | Spot Bond  | 0.00000  |       | 100.83624 |           |              | 100.80803      |                   |            | 0.00          | 0                | 0.00          |
| BAYA46           | On 31/03/2015 | Spot Bond  | 0.00000  |       | 100.60228 |           |              | 100.58170      |                   |            | 0.00          | 0                | 0.00          |
| BAYB02           | On 31/03/2016 | Spot Bond  | 14.01270 |       | 102.63536 |           | 14.00719     | 102.60148      |                   |            | 0.00          | 0                | 0.00          |
| BAYB03           | On 31/12/2016 | Spot Bond  | 15.21365 |       | 101.57789 |           | 15.21060     | 101.54246      |                   |            | 0.00          | 0                | 0.00          |
| BAYB04           | On 31/03/2017 | Spot Bond  | 14.10430 |       | 101.35745 |           | 14.09435     | 101.33196      |                   |            | 0.00          | 0                | 0.00          |
| BAYB05           | On 30/06/2019 | Spot Bond  | 0.00000  |       | 101.08502 |           |              | 101.04859      |                   |            | 0.00          | 0                | 0.00          |
| BAYB06           | On 31/12/2019 | Spot Bond  | 0.00000  |       | 101.08502 |           |              | 101.04859      |                   |            | 0.00          | 0                | 0.00          |
| BAYB07           | On 31/03/2020 | Spot Bond  | 0.00000  |       | 101.08502 |           |              | 101.04859      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYB08           | On 30/09/2020 | Spot Bond  | 0.00000   | 101.12564 |           |              | 101.08786      |                   |            | 0.00          | 0                | 0.00           |
| BAYB09           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.94236 |           |              | 100.91061      |                   |            | 0.00          | 0                | 0.00           |
| BAYC1U           | On 31/12/2016 | Spot Bond  | 100.00000 | 18.69626  |           | 100.00000    | 18.66079       |                   |            | 0.00          | 0                | 0.00           |
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 | 20.14948  |           | 100.00000    | 20.10066       |                   |            | 0.00          | 0                | 0.00           |
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 | 18.33828  |           | 100.00000    | 18.29386       |                   |            | 0.00          | 0                | 0.00           |
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 | 11.31993  |           | 100.00000    | 11.29250       |                   |            | 0.00          | 0                | 0.00           |
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 | 11.31993  |           | 100.00000    | 11.29250       |                   |            | 0.00          | 0                | 0.00           |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 | 13.68634  |           | 100.00000    | 13.65318       |                   |            | 0.00          | 0                | 0.00           |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 | 11.85898  |           | 100.00000    | 11.83025       |                   |            | 0.00          | 0                | 0.00           |
| BCJ03            | On 17/04/2015 | Spot Bond  | 0.00000   | 100.22377 |           |              | 100.20557      |                   |            | 0.00          | 0                | 0.00           |
| BCJ04            | On 21/04/2017 | Spot Bond  | 0.00000   | 100.19248 |           |              | 100.17322      |                   |            | 0.00          | 0                | 100,000,000.00 |
| BCJ05            | On 07/07/2015 | Spot Bond  | 0.00000   | 100.40391 |           |              | 100.38566      |                   |            | 0.00          | 0                | 0.00           |
| BCJ06            | On 07/07/2017 | Spot Bond  | 0.00000   | 100.42986 |           |              | 100.41052      |                   |            | 0.00          | 0                | 0.00           |
| BCP3U            | On 30/06/2019 | Spot Bond  | 100.00000 | 7.70799   |           | 100.00000    | 7.68931        |                   |            | 0.00          | 0                | 0.00           |
| BCP4U            | On 30/06/2019 | Spot Bond  | 100.00000 | 7.70799   |           | 100.00000    | 7.68931        |                   |            | 0.00          | 0                | 0.00           |
| BCP83U           | On 19/08/2014 | Spot Bond  | 100.00000 | 95.05208  |           | 100.00000    | 94.80519       |                   |            | 0.00          | 0                | 0.00           |
| BCP84U           | On 05/09/2014 | Spot Bond  | 100.00000 | 91.02244  |           | 100.00000    | 90.79602       |                   |            | 0.00          | 0                | 0.00           |
| BCP85U           | On 24/10/2014 | Spot Bond  | 100.00000 | 81.11111  |           | 100.00000    | 80.93126       |                   |            | 0.00          | 0                | 0.00           |
| BD0202           | On 31/12/2018 | Spot Bond  | 2.00000   | 177.92531 |           | 2.00000      | 177.88941      |                   |            | 0.00          | 0                | 0.00           |
| BD0205           | On 28/04/2028 | Spot Bond  | 8.23000   | 148.26688 |           | 8.20000      | 148.75655      |                   |            | 0.00          | 0                | 0.00           |
| BD0206           | On 02/03/2028 | Spot Bond  | 8.23000   | 148.61146 |           | 8.20000      | 149.09673      |                   |            | 0.00          | 0                | 0.00           |
| BD0302           | On 18/04/2028 | Spot Bond  | 8.61500   | 98.34736  |           | 8.58500      | 98.55733       |                   |            | 0.00          | 0                | 0.00           |
| BD311E           | On 07/12/2023 | Spot Bond  | 0.00000   | 101.10146 |           |              | 101.07944      |                   |            | 0.00          | 0                | 0.00           |
| BD311F           | On 20/09/2014 | Spot Bond  | 0.00000   | 100.81458 |           |              | 100.79360      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BEER02           | On 28/03/2018 | Spot Bond  | 7.94500   | 99.84414  |           | 7.93000      | 99.86918       |                   |            | 0.00          | 0                | 100,000,000.00 |
| BG22A1           | On 21/07/2016 | Spot Bond  | 0.00000   | 101.29913 |           |              | 101.28029      |                   |            | 0.00          | 0                | 0.00           |
| BG22A2           | On 21/07/2016 | Spot Bond  | 0.00000   | 100.20460 |           |              | 100.18413      |                   |            | 0.00          | 0                | 0.00           |
| BG22A3           | On 21/07/2016 | Spot Bond  | 0.00000   | 100.20863 |           |              | 100.18776      |                   |            | 0.00          | 0                | 0.00           |
| BG22B1           | On 21/07/2016 | Spot Bond  | 0.00000   | 100.22207 |           |              | 100.19984      |                   |            | 0.00          | 0                | 0.00           |
| BG22C1           | On 21/07/2016 | Spot Bond  | 0.00000   | 100.23549 |           |              | 100.21191      |                   |            | 0.00          | 0                | 0.00           |
| BG22D1           | On 21/07/2016 | Spot Bond  | 0.00000   | 100.27275 |           |              | 100.24538      |                   |            | 0.00          | 0                | 0.00           |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 | 21.48640  |           | 100.00000    | 21.43435       |                   |            | 0.00          | 0                | 0.00           |
| BG32A1           | On 30/10/2016 | Spot Bond  | 0.00000   | 100.01807 |           |              | 99.99985       |                   |            | 0.00          | 0                | 0.00           |
| BG32A2           | On 30/10/2016 | Spot Bond  | 0.00000   | 100.01896 |           |              | 99.99980       |                   |            | 0.00          | 0                | 0.00           |
| BG32A3           | On 30/10/2016 | Spot Bond  | 0.00000   | 100.01935 |           |              | 99.99978       |                   |            | 0.00          | 0                | 0.00           |
| BG32A4           | On 30/10/2016 | Spot Bond  | 0.00000   | 100.01947 |           |              | 99.99977       |                   |            | 0.00          | 0                | 0.00           |
| BG32B            | On 30/10/2016 | Spot Bond  | 0.00000   | 100.02100 |           |              | 99.99968       |                   |            | 0.00          | 0                | 0.00           |
| BG32C            | On 30/10/2016 | Spot Bond  | 0.00000   | 100.02301 |           |              | 99.99955       |                   |            | 0.00          | 0                | 0.00           |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 | 13.45437  |           | 100.00000    | 13.42177       |                   |            | 0.00          | 0                | 0.00           |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 | 13.45437  |           | 100.00000    | 13.42177       |                   |            | 0.00          | 0                | 0.00           |
| BG42A1           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.82632 |           |              | 100.80658      |                   |            | 0.00          | 0                | 0.00           |
| BG42A2           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.89206 |           |              | 100.87082      |                   |            | 0.00          | 0                | 0.00           |
| BG42A3           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.90998 |           |              | 100.88833      |                   |            | 0.00          | 0                | 0.00           |
| BG42A4           | On 15/03/2017 | Spot Bond  | 8.36000   | 104.30120 |           | 8.34500      | 104.31299      |                   |            | 0.00          | 0                | 0.00           |
| BG42B            | On 15/03/2017 | Spot Bond  | 0.00000   | 100.96373 |           |              | 100.94085      |                   |            | 0.00          | 0                | 0.00           |
| BG42C            | On 15/06/2017 | Spot Bond  | 0.00000   | 101.05909 |           |              | 101.03402      |                   |            | 0.00          | 0                | 0.00           |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 | 9.60384   |           | 100.00000    | 9.58057        |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 |       | 9.60384   |           | 100.00000    | 9.58057        |                   |            | 0.00          | 0                | 0.00             |
| BID01            | On 06/08/2014 | Spot Bond  | 6.99500   |       | 99.88514  |           | 6.97500      | 99.86642       |                   |            | 0.00          | 0                | 70,000,000.00    |
| BID04            | On 23/11/2017 | Spot Bond  | 0.00000   |       | 102.09364 |           |              | 102.07293      |                   |            | 0.00          | 0                | 0.00             |
| BID05            | On 26/06/2019 | Spot Bond  | 0.00000   |       | 100.58539 |           |              | 100.56535      |                   |            | 0.00          | 0                | 0.00             |
| BID06            | On 30/06/2019 | Spot Bond  | 8.64500   |       | 101.56358 |           | 8.63000      | 101.59952      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| BIDC36           | On 05/08/2014 | Spot Bond  | 0.00000   |       | 99.91257  |           |              | 99.89509       |                   |            | 0.00          | 0                | 0.00             |
| BIDC39           | On 04/09/2014 | Spot Bond  | 0.00000   |       | 99.38650  |           |              | 99.36897       |                   |            | 0.00          | 0                | 0.00             |
| BIDC40           | On 16/10/2014 | Spot Bond  | 0.00000   |       | 98.65935  |           |              | 98.64194       |                   |            | 0.00          | 0                | 0.00             |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 0.00000   |       | 101.23519 |           |              | 101.21636      |                   |            | 0.00          | 0                | 0.00             |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 0.00000   |       | 101.43837 |           |              | 101.41664      |                   |            | 0.00          | 0                | 0.00             |
| BLG1B            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 101.22539 |           |              | 101.20735      |                   |            | 0.00          | 0                | 0.00             |
| BLG1C            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 101.28909 |           |              | 101.27014      |                   |            | 0.00          | 0                | 0.00             |
| BLG1D            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 101.40486 |           |              | 101.38423      |                   |            | 0.00          | 0                | 0.00             |
| BLG1E            | On 21/11/2015 | Spot Bond  | 0.00000   |       | 101.88638 |           |              | 101.85875      |                   |            | 0.00          | 0                | 0.00             |
| BLG1F            | On 21/11/2032 | Spot Bond  | 0.00000   |       | 102.67435 |           |              | 102.63483      |                   |            | 0.00          | 0                | 0.00             |
| BSR11U           | On 19/06/2015 | Spot Bond  | 100.00000 |       | 60.64428  |           | 100.00000    | 60.49736       |                   |            | 0.00          | 0                | 0.00             |
| BSR12            | On 25/01/2016 | Spot Bond  | 0.00000   |       | 100.14016 |           |              | 100.11651      |                   |            | 0.00          | 0                | 0.00             |
| BSR13            | On 26/07/2016 | Spot Bond  | 0.00000   |       | 100.14424 |           |              | 100.11992      |                   |            | 0.00          | 0                | 0.00             |
| BUS01U           | On 30/09/2016 | Spot Bond  | 100.00000 |       | 18.90346  |           | 100.00000    | 18.85767       |                   |            | 0.00          | 0                | 0.00             |
| BWZJ17           | On 17/03/2017 | Spot Bond  | 0.00000   |       | 100.85675 |           |              | 100.83621      |                   |            | 0.00          | 0                | 0.00             |
| BWZJ18           | On 19/11/2018 | Spot Bond  | 0.00000   |       | 101.51989 |           |              | 101.49784      |                   |            | 0.00          | 0                | 0.00             |
| CBL06            | On 02/11/2014 | Spot Bond  | 7.44500   |       | 104.49645 |           | 7.42500      | 104.48087      |                   |            | 0.00          | 0                | 7,800,000.00     |
| CBL08            | On 02/11/2016 | Spot Bond  | 9.46000   |       | 112.63744 |           | 9.44500      | 112.64087      |                   |            | 0.00          | 0                | 270,000,000.00   |
| CBL09            | On 29/01/2017 | Spot Bond  | 0.00000   |       | 100.05662 |           |              | 100.02785      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CBL11            | On 06/05/2016 | Spot Bond  | 9.11000   | 104.68282 |           | 9.09500      | 104.68190      |                   |            | 0.00          | 0                | 620,000,000.00 |
| CBL12            | On 06/09/2018 | Spot Bond  | 11.25500  | 104.70573 |           | 11.24000     | 104.72293      |                   |            | 0.00          | 0                | 0.00           |
| CBL13            | On 01/02/2019 | Spot Bond  | 0.00000   | 99.97218  |           |              | 99.94487       |                   |            | 0.00          | 0                | 0.00           |
| CBL14            | On 01/02/2019 | Spot Bond  | 11.50500  | 100.12376 |           | 11.49000     | 100.14450      |                   |            | 0.00          | 0                | 0.00           |
| CBL15            | On 18/05/2015 | Spot Bond  | 0.00000   | 101.66084 |           |              | 101.63922      |                   |            | 0.00          | 0                | 8,600,000.00   |
| CBL16            | On 18/05/2017 | Spot Bond  | 9.35000   | 102.08960 |           | 9.33500      | 102.10059      |                   |            | 0.00          | 0                | 0.00           |
| CBL17            | On 23/08/2019 | Spot Bond  | 0.00000   | 101.93858 |           |              | 101.90831      |                   |            | 0.00          | 0                | 0.00           |
| CBL18            | On 23/08/2019 | Spot Bond  | 11.94500  | 101.51783 |           | 11.93000     | 101.53997      |                   |            | 0.00          | 0                | 0.00           |
| CBL19            | On 02/11/2015 | Spot Bond  | 0.00000   | 100.74171 |           |              | 100.72319      |                   |            | 0.00          | 0                | 0.00           |
| CBL20            | On 14/12/2019 | Spot Bond  | 0.00000   | 101.22432 |           |              | 101.19545      |                   |            | 0.00          | 0                | 0.00           |
| CBL21            | On 06/05/2016 | Spot Bond  | 0.00000   | 101.71559 |           |              | 101.69564      |                   |            | 0.00          | 0                | 0.00           |
| CBL22            | On 06/05/2020 | Spot Bond  | 10.26000  | 94.43983  |           | 10.23500     | 94.51602       |                   |            | 0.00          | 0                | 0.00           |
| CCT01            | On 23/06/2023 | Spot Bond  | 10.06000  | 115.81029 |           | 10.03000     | 115.97009      |                   |            | 0.00          | 0                | 0.00           |
| CCT02            | On 12/06/2024 | Spot Bond  | 9.91000   | 112.10703 |           | 9.88000      | 112.27726      |                   |            | 0.00          | 0                | 0.00           |
| CCT03            | On 15/03/2025 | Spot Bond  | 9.24000   | 116.98228 |           | 9.21000      | 117.17167      |                   |            | 0.00          | 0                | 0.00           |
| CGR10            | On 08/12/2016 | Spot Bond  | 0.00000   | 101.56682 |           |              | 101.53572      |                   |            | 0.00          | 0                | 0.00           |
| CGR11            | On 28/03/2016 | Spot Bond  | 11.71000  | 104.55549 |           | 11.69500     | 104.54538      |                   |            | 0.00          | 0                | 0.00           |
| CGR12            | On 14/11/2014 | Spot Bond  | 0.00000   | 101.91051 |           |              | 101.88503      |                   |            | 0.00          | 0                | 0.00           |
| CGR13            | On 27/06/2016 | Spot Bond  | 0.00000   | 100.94223 |           |              | 100.91333      |                   |            | 0.00          | 0                | 0.00           |
| CGR14            | On 13/02/2018 | Spot Bond  | 0.00000   | 102.28251 |           |              | 102.25291      |                   |            | 0.00          | 0                | 0.00           |
| CGR15            | On 22/07/2017 | Spot Bond  | 0.00000   | 100.24627 |           |              | 100.21892      |                   |            | 0.00          | 0                | 0.00           |
| CGR8             | On 22/07/2015 | Spot Bond  | 0.00000   | 100.38939 |           |              | 100.34605      |                   |            | 0.00          | 0                | 0.00           |
| CIG01            | On 06/06/2015 | Spot Bond  | 0.00000   | 101.35179 |           |              | 101.32631      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CIG02            | On 30/08/2016 | Spot Bond  | 0.00000   | 101.37418 |           |              | 101.35013      |                   |            | 0.00          | 0                | 0.00          |
| CIG03            | On 30/06/2017 | Spot Bond  | 0.00000   | 100.71114 |           |              | 100.68701      |                   |            | 0.00          | 0                | 0.00          |
| CIG04            | On 30/06/2018 | Spot Bond  | 0.00000   | 100.74013 |           |              | 100.71504      |                   |            | 0.00          | 0                | 0.00          |
| CIG05            | On 30/06/2019 | Spot Bond  | 0.00000   | 100.77368 |           |              | 100.74751      |                   |            | 0.00          | 0                | 0.00          |
| CLN126           | On 20/08/2015 | Spot Bond  | 0.00000   | 102.60495 |           |              | 102.56711      |                   |            | 0.00          | 0                | 0.00          |
| CLN130           | On 20/08/2015 | Spot Bond  | 0.00000   | 102.57753 |           |              | 102.54009      |                   |            | 0.00          | 0                | 0.00          |
| CLN134           | On 20/08/2015 | Spot Bond  | 0.00000   | 102.72243 |           |              | 102.68292      |                   |            | 0.00          | 0                | 0.00          |
| CLN159           | On 14/02/2015 | Spot Bond  | 0.00000   | 101.79151 |           |              | 101.76785      |                   |            | 0.00          | 0                | 0.00          |
| CLN170           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.88186 |           |              | 100.85922      |                   |            | 0.00          | 0                | 0.00          |
| CLN179           | On 20/03/2016 | Spot Bond  | 0.00000   | 101.81940 |           |              | 101.79987      |                   |            | 0.00          | 0                | 0.00          |
| CLN183           | On 15/06/2016 | Spot Bond  | 0.00000   | 101.16636 |           |              | 101.13883      |                   |            | 0.00          | 0                | 0.00          |
| CLN184           | On 01/07/2021 | Spot Bond  | 10.11000  | 100.80727 |           | 10.11000     | 100.78026      |                   |            | 0.00          | 0                | 0.00          |
| CLN185           | On 15/06/2016 | Spot Bond  | 0.00000   | 101.16636 |           |              | 101.13883      |                   |            | 0.00          | 0                | 0.00          |
| CLN186           | On 06/07/2016 | Spot Bond  | 0.00000   | 100.46961 |           |              | 100.44864      |                   |            | 0.00          | 0                | 0.00          |
| CLN191           | On 23/08/2016 | Spot Bond  | 2.76000   | 120.24908 |           | 2.76000      | 120.22222      |                   |            | 0.00          | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  | 0.00000   | 104.44527 |           |              | 104.44527      |                   |            | 0.00          | 0                | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  | 3.14000   | 120.26530 |           | 3.14000      | 120.23724      |                   |            | 0.00          | 0                | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond  | 8.25000   | 103.41830 |           | 8.25000      | 103.39558      |                   |            | 0.00          | 0                | 0.00          |
| CLN196           | On 15/06/2016 | Spot Bond  | 0.00000   | 101.16636 |           |              | 101.13883      |                   |            | 0.00          | 0                | 0.00          |
| CLN197           | On 15/06/2016 | Spot Bond  | 0.00000   | 101.16636 |           |              | 101.13883      |                   |            | 0.00          | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  | 3.10000   | 119.83255 |           | 3.10000      | 119.80484      |                   |            | 0.00          | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond  | 2.40000   | 119.51818 |           | 2.40000      | 119.49278      |                   |            | 0.00          | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond  | 0.00000   | 101.25180 |           |              | 101.22004      |                   |            | 0.00          | 0                | 0.00          |
| CLN213           | On 12/10/2014 | Spot Bond  | 0.00000   | 100.44699 |           |              | 100.42901      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike | Call / Put    | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN214           |        | On 12/10/2014 | Spot Bond | 0.00000 | 100.31105 |           |              | 100.29096      |                   |            | 0.00          | 0                | 0.00          |
| CLN215           |        | On 17/10/2016 | Spot Bond | 8.54500 | 102.37299 |           | 8.53000      | 102.37933      |                   |            | 0.00          | 0                | 0.00          |
| CLN216           |        | On 11/10/2014 | Spot Bond | 0.00000 | 100.52950 |           |              | 100.51099      |                   |            | 0.00          | 0                | 0.00          |
| CLN217           |        | On 11/10/2014 | Spot Bond | 0.00000 | 100.52213 |           |              | 100.50387      |                   |            | 0.00          | 0                | 0.00          |
| CLN219           |        | On 20/10/2016 | Spot Bond | 0.00000 | 100.21029 |           |              | 100.18921      |                   |            | 0.00          | 0                | 0.00          |
| CLN220           |        | On 20/10/2016 | Spot Bond | 0.00000 | 100.21593 |           |              | 100.19437      |                   |            | 0.00          | 0                | 0.00          |
| CLN221           |        | On 20/10/2016 | Spot Bond | 8.59500 | 102.48599 |           | 8.58000      | 102.49229      |                   |            | 0.00          | 0                | 0.00          |
| CLN222           |        | On 20/10/2016 | Spot Bond | 8.59500 | 102.48599 |           | 8.58000      | 102.49229      |                   |            | 0.00          | 0                | 0.00          |
| CLN225           |        | On 09/12/2016 | Spot Bond | 8.64500 | 101.28784 |           | 8.63000      | 101.29590      |                   |            | 0.00          | 0                | 0.00          |
| CLN226           |        | On 20/12/2016 | Spot Bond | 0.00000 | 100.90406 |           |              | 100.88088      |                   |            | 0.00          | 0                | 0.00          |
| CLN227           |        | On 20/12/2016 | Spot Bond | 0.00000 | 100.99946 |           |              | 100.97393      |                   |            | 0.00          | 0                | 0.00          |
| CLN230           |        | On 17/01/2015 | Spot Bond | 0.00000 | 100.46776 |           |              | 100.44897      |                   |            | 0.00          | 0                | 0.00          |
| CLN231           |        | On 17/01/2015 | Spot Bond | 0.00000 | 100.46776 |           |              | 100.44897      |                   |            | 0.00          | 0                | 0.00          |
| CLN236           |        | On 15/06/2016 | Spot Bond | 0.00000 | 101.25567 |           |              | 101.22608      |                   |            | 0.00          | 0                | 0.00          |
| CLN237           |        | On 14/02/2017 | Spot Bond | 0.00000 | 101.56166 |           |              | 101.54100      |                   |            | 0.00          | 0                | 0.00          |
| CLN239           |        | On 20/03/2017 | Spot Bond | 0.00000 | 100.91698 |           |              | 100.89348      |                   |            | 0.00          | 0                | 0.00          |
| CLN240           |        | On 24/02/2015 | Spot Bond | 0.00000 | 101.31333 |           |              | 101.29140      |                   |            | 0.00          | 0                | 0.00          |
| CLN241           |        | On 24/02/2017 | Spot Bond | 0.00000 | 101.39778 |           |              | 101.37455      |                   |            | 0.00          | 0                | 0.00          |
| CLN242           |        | On 24/02/2019 | Spot Bond | 9.35000 | 104.04276 |           | 9.35000      | 104.01649      |                   |            | 0.00          | 0                | 0.00          |
| CLN243           |        | On 24/02/2019 | Spot Bond | 9.35000 | 104.04276 |           | 9.35000      | 104.01649      |                   |            | 0.00          | 0                | 0.00          |
| CLN244           |        | On 25/02/2015 | Spot Bond | 0.00000 | 101.31326 |           |              | 101.29133      |                   |            | 0.00          | 0                | 0.00          |
| CLN245           |        | On 25/02/2015 | Spot Bond | 0.00000 | 101.31686 |           |              | 101.29488      |                   |            | 0.00          | 0                | 0.00          |
| CLN246           |        | On 24/02/2017 | Spot Bond | 0.00000 | 90.88795  |           |              | 90.88795       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN247           | On 24/02/2017 | Spot Bond  | 0.00000   | 102.15186 |           |              | 102.11701      |                   |            | 0.00          | 0                | 0.00          |
| CLN248           | On 14/03/2015 | Spot Bond  | 0.00000   | 101.08827 |           |              | 101.06931      |                   |            | 0.00          | 0                | 0.00          |
| CLN249           | On 24/02/2017 | Spot Bond  | 0.00000   | 102.11062 |           |              | 102.07641      |                   |            | 0.00          | 0                | 0.00          |
| CLN250           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.97540 |           |              | 100.95642      |                   |            | 0.00          | 0                | 0.00          |
| CLN251           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.97540 |           |              | 100.95642      |                   |            | 0.00          | 0                | 0.00          |
| CLN252           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.97540 |           |              | 100.95642      |                   |            | 0.00          | 0                | 0.00          |
| CLN253           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.97540 |           |              | 100.95642      |                   |            | 0.00          | 0                | 0.00          |
| CLN254           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.97540 |           |              | 100.95642      |                   |            | 0.00          | 0                | 0.00          |
| CLN255           | On 26/03/2015 | Spot Bond  | 0.00000   | 101.04296 |           |              | 101.02369      |                   |            | 0.00          | 0                | 0.00          |
| CLN256           | On 26/03/2017 | Spot Bond  | 0.00000   | 101.21444 |           |              | 101.19343      |                   |            | 0.00          | 0                | 0.00          |
| CLN257           | On 26/03/2017 | Spot Bond  | 0.00000   | 101.33330 |           |              | 101.31243      |                   |            | 0.00          | 0                | 0.00          |
| CLN258           | On 26/03/2017 | Spot Bond  | 0.00000   | 101.33330 |           |              | 101.31243      |                   |            | 0.00          | 0                | 0.00          |
| CLN259           | On 26/03/2017 | Spot Bond  | 0.00000   | 101.33330 |           |              | 101.31243      |                   |            | 0.00          | 0                | 0.00          |
| CLN260           | On 26/03/2017 | Spot Bond  | 0.00000   | 101.33330 |           |              | 101.31243      |                   |            | 0.00          | 0                | 0.00          |
| CLN261           | On 26/03/2017 | Spot Bond  | 0.00000   | 101.21883 |           |              | 101.19769      |                   |            | 0.00          | 0                | 0.00          |
| CLN262           | On 26/03/2019 | Spot Bond  | 9.27500   | 104.69884 |           | 9.26000      | 104.72929      |                   |            | 0.00          | 0                | 0.00          |
| CLN264           | On 18/08/2014 | Spot Bond  | 0.00000   | 101.39723 |           |              | 101.37727      |                   |            | 0.00          | 0                | 0.00          |
| CLN268           | On 30/04/2017 | Spot Bond  | 0.00000   | 100.56569 |           |              | 100.54473      |                   |            | 0.00          | 0                | 0.00          |
| CLN269           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.03169 |           |              | 101.00536      |                   |            | 0.00          | 0                | 0.00          |
| CLN270           | On 24/02/2017 | Spot Bond  | 0.00000   | 101.99882 |           |              | 101.96732      |                   |            | 0.00          | 0                | 0.00          |
| CLN272           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.25376 |           |              | 101.23284      |                   |            | 0.00          | 0                | 0.00          |
| CLN273           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.24856 |           |              | 101.22777      |                   |            | 0.00          | 0                | 0.00          |
| CLN274           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.30170 |           |              | 101.28049      |                   |            | 0.00          | 0                | 0.00          |
| CLN275           | On 22/05/2017 | Spot Bond  | 0.00000   | 101.40830 |           |              | 101.38657      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN277           | On 25/05/2017 | Spot Bond  |     | 0.00000 | 101.58305 |           |              | 101.55696      |                   |            | 0.00          | 0                | 0.00          |
| CLN278           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 101.50431 |           |              | 101.48337      |                   |            | 0.00          | 0                | 0.00          |
| CLN279           | On 20/06/2015 | Spot Bond  |     | 0.00000 | 103.71112 |           |              | 103.68968      |                   |            | 0.00          | 0                | 0.00          |
| CLN280           | On 07/06/2017 | Spot Bond  |     | 0.00000 | 102.21911 |           |              | 102.19869      |                   |            | 0.00          | 0                | 0.00          |
| CLN281           | On 21/06/2015 | Spot Bond  |     | 0.00000 | 101.07981 |           |              | 101.06039      |                   |            | 0.00          | 0                | 0.00          |
| CLN282           | On 27/06/2015 | Spot Bond  |     | 0.00000 | 100.91122 |           |              | 100.89180      |                   |            | 0.00          | 0                | 0.00          |
| CLN283           | On 20/09/2015 | Spot Bond  |     | 0.00000 | 100.79947 |           |              | 100.77883      |                   |            | 0.00          | 0                | 0.00          |
| CLN288           | On 10/08/2017 | Spot Bond  |     | 0.00000 | 100.20042 |           |              | 102.08060      |                   |            | 0.00          | 0                | 0.00          |
| CLN289           | On 30/08/2017 | Spot Bond  |     | 0.00000 | 101.83972 |           |              | 101.81855      |                   |            | 0.00          | 0                | 0.00          |
| CLN290           | On 26/06/2017 | Spot Bond  |     | 0.00000 | 101.07749 |           |              | 101.05307      |                   |            | 0.00          | 0                | 0.00          |
| CLN291           | On 26/06/2017 | Spot Bond  |     | 0.00000 | 100.82584 |           |              | 100.80116      |                   |            | 0.00          | 0                | 0.00          |
| CLN292           | On 26/06/2017 | Spot Bond  |     | 0.00000 | 103.50013 |           |              | 103.47849      |                   |            | 0.00          | 0                | 0.00          |
| CLN293           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.71951 |           |              | 100.69511      |                   |            | 0.00          | 0                | 0.00          |
| CLN294           | On 26/06/2017 | Spot Bond  |     | 0.00000 | 100.81638 |           |              | 100.79198      |                   |            | 0.00          | 0                | 0.00          |
| CLN295           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.58509 |           |              | 100.56042      |                   |            | 0.00          | 0                | 0.00          |
| CLN296           | On 20/12/2017 | Spot Bond  |     | 0.00000 | 100.96731 |           |              | 100.94257      |                   |            | 0.00          | 0                | 0.00          |
| CLN297           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.71954 |           |              | 100.69515      |                   |            | 0.00          | 0                | 0.00          |
| CLN298           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.71954 |           |              | 100.69515      |                   |            | 0.00          | 0                | 0.00          |
| CLN299           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.70826 |           |              | 100.68418      |                   |            | 0.00          | 0                | 0.00          |
| CLN301           | On 20/12/2017 | Spot Bond  |     | 0.00000 | 121.47362 |           |              | 121.47362      |                   |            | 0.00          | 0                | 0.00          |
| CLN302           | On 20/12/2017 | Spot Bond  |     | 0.00000 | 102.40058 |           |              | 102.37751      |                   |            | 0.00          | 0                | 0.00          |
| CLN303           | On 20/12/2017 | Spot Bond  |     | 0.00000 | 121.60015 |           |              | 121.60015      |                   |            | 0.00          | 0                | 0.00          |
| CLN304           | On 20/12/2017 | Spot Bond  |     | 0.00000 | 120.98486 |           |              | 120.98486      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN305           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 121.39411 |           |              | 121.39411      |                   |            | 0.00          | 0                | 0.00          |
| CLN310           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 118.28936 |           |              | 118.28936      |                   |            | 0.00          | 0                | 0.00          |
| CLN311           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 118.29872 |           |              | 118.29872      |                   |            | 0.00          | 0                | 0.00          |
| CLN313           | On 14/11/2022 | Spot Bond  | 0.00000  |       | 101.80862 |           |              | 101.78450      |                   |            | 0.00          | 0                | 0.00          |
| CLN314           | On 14/11/2022 | Spot Bond  | 10.87000 |       | 94.84467  | 10.83500  |              | 94.99682       |                   |            | 0.00          | 0                | 0.00          |
| CLN315           | On 20/03/2023 | Spot Bond  | 11.39000 |       | 96.44443  | 11.35500  |              | 96.59579       |                   |            | 0.00          | 0                | 0.00          |
| CLN316           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.67522 |           |              | 100.65223      |                   |            | 0.00          | 0                | 0.00          |
| CLN317           | On 20/03/2023 | Spot Bond  | 0.00000  |       | 100.96624 |           |              | 100.94146      |                   |            | 0.00          | 0                | 0.00          |
| CLN318           | On 14/11/2022 | Spot Bond  | 0.00000  |       | 101.76615 |           |              | 101.74260      |                   |            | 0.00          | 0                | 0.00          |
| CLN319           | On 24/07/2017 | Spot Bond  | 0.00000  |       | 100.14985 |           |              | 100.12841      |                   |            | 0.00          | 0                | 0.00          |
| CLN320           | On 30/04/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   |              | 99.97601       |                   |            | 0.00          | 0                | 0.00          |
| CLN321           | On 30/04/2018 | Spot Bond  | 8.80500  |       | 102.17754 | 8.80500   |              | 102.15362      |                   |            | 0.00          | 0                | 0.00          |
| CLN322           | On 20/12/2015 | Spot Bond  | 0.00000  |       | 100.84342 |           |              | 100.82169      |                   |            | 0.00          | 0                | 0.00          |
| CLN323           | On 24/07/2017 | Spot Bond  | 0.00000  |       | 100.15133 |           |              | 100.12968      |                   |            | 0.00          | 0                | 0.00          |
| CLN324           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 114.70200 |           |              | 114.70200      |                   |            | 0.00          | 0                | 0.00          |
| CLN325           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.88405 |           |              | 100.86130      |                   |            | 0.00          | 0                | 0.00          |
| CLN326           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.90050 |           |              | 100.87735      |                   |            | 0.00          | 0                | 0.00          |
| CLN327           | On 20/06/2023 | Spot Bond  | 0.00000  |       | 100.96406 |           |              | 100.93933      |                   |            | 0.00          | 0                | 0.00          |
| CLN328           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.92632 |           |              | 100.90259      |                   |            | 0.00          | 0                | 0.00          |
| CLN329           | On 20/06/2017 | Spot Bond  | 0.00000  |       | 101.30277 |           |              | 101.26975      |                   |            | 0.00          | 0                | 0.00          |
| CLN330           | On 20/06/2017 | Spot Bond  | 0.00000  |       | 101.30277 |           |              | 101.26975      |                   |            | 0.00          | 0                | 0.00          |
| CLN331           | On 20/06/2017 | Spot Bond  | 0.00000  |       | 104.16618 |           |              | 104.13264      |                   |            | 0.00          | 0                | 0.00          |
| CLN332           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 101.01506 |           |              | 100.98915      |                   |            | 0.00          | 0                | 0.00          |
| CLN335           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.67522 |           |              | 100.65223      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN336           |        | On 20/09/2015 | Spot Bond | 0.00000 | 104.88795 |           |              | 104.88795      |                   |            | 0.00          | 0                | 0.00          |
| CLN337           |        | On 20/09/2018 | Spot Bond | 0.00000 | 104.88999 |           |              | 104.88999      |                   |            | 0.00          | 0                | 0.00          |
| CLN339           |        | On 28/07/2017 | Spot Bond | 0.00000 | 100.06567 |           |              | 100.04377      |                   |            | 0.00          | 0                | 0.00          |
| CLN340           |        | On 20/12/2018 | Spot Bond | 0.00000 | 101.12467 |           |              | 101.09595      |                   |            | 0.00          | 0                | 0.00          |
| CLN341           |        | On 30/06/2017 | Spot Bond | 0.00000 | 100.67936 |           |              | 100.65623      |                   |            | 0.00          | 0                | 0.00          |
| CLN342           |        | On 20/06/2017 | Spot Bond | 0.00000 | 101.29449 |           |              | 101.26167      |                   |            | 0.00          | 0                | 0.00          |
| CLN343           |        | On 20/12/2023 | Spot Bond | 0.00000 | 101.05916 |           |              | 101.03215      |                   |            | 0.00          | 0                | 0.00          |
| CLN344           |        | On 20/12/2018 | Spot Bond | 0.00000 | 100.80410 |           |              | 100.78338      |                   |            | 0.00          | 0                | 0.00          |
| CLN345           |        | On 20/12/2023 | Spot Bond | 0.00000 | 100.93338 |           |              | 100.90943      |                   |            | 0.00          | 0                | 0.00          |
| CLN346           |        | On 28/07/2017 | Spot Bond | 0.00000 | 100.06504 |           |              | 100.04335      |                   |            | 0.00          | 0                | 0.00          |
| CLN347           |        | On 10/02/2016 | Spot Bond | 0.00000 | 101.65504 |           |              | 101.63348      |                   |            | 0.00          | 0                | 0.00          |
| CLN349           |        | On 30/06/2017 | Spot Bond | 0.00000 | 100.65870 |           |              | 100.63624      |                   |            | 0.00          | 0                | 0.00          |
| CLN350           |        | On 28/10/2018 | Spot Bond | 0.00000 | 100.01293 |           |              | 100.03860      |                   |            | 0.00          | 0                | 0.00          |
| CLN351           |        | On 24/02/2017 | Spot Bond | 0.00000 | 101.74927 |           |              | 101.72172      |                   |            | 0.00          | 0                | 0.00          |
| CLN352           |        | On 24/02/2017 | Spot Bond | 0.00000 | 101.74927 |           |              | 101.72172      |                   |            | 0.00          | 0                | 0.00          |
| CLN353           |        | On 28/05/2019 | Spot Bond | 0.00000 | 101.29358 |           |              | 101.27248      |                   |            | 0.00          | 0                | 0.00          |
| CLN354           |        | On 20/12/2018 | Spot Bond | 0.00000 | 101.28026 |           |              | 101.24765      |                   |            | 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 | 101.88301 |           |              | 101.85335      |                   |            | 0.00          | 0                | 0.00          |
| CLN357           |        | On 24/02/2017 | Spot Bond | 0.00000 | 101.82062 |           |              | 101.79194      |                   |            | 0.00          | 0                | 0.00          |
| CLN358           |        | On 30/04/2018 | Spot Bond | 0.00000 | 100.02165 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN359           |        | On 24/07/2017 | Spot Bond | 0.00000 | 100.14893 |           |              | 100.12762      |                   |            | 0.00          | 0                | 0.00          |
| CLN360           |        | On 20/03/2019 | Spot Bond | 0.00000 | 100.76427 |           |              | 100.74449      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN361           | On 20/03/2024 | Spot Bond  | 10.55000  | 103.72767 |           | 10.55000     | 103.69869      |                   |            | 0.00          | 0                | 0.00          |
| CLN362           | On 20/03/2024 | Spot Bond  | 10.05000  | 106.77163 |           | 10.01500     | 106.96099      |                   |            | 0.00          | 0                | 0.00          |
| CLN363           | On 20/03/2024 | Spot Bond  | 0.00000   | 102.73318 |           |              | 102.71116      |                   |            | 0.00          | 0                | 0.00          |
| CLN364           | On 06/08/2023 | Spot Bond  | 0.00000   | 99.84312  |           |              | 99.81703       |                   |            | 0.00          | 0                | 0.00          |
| CLN365           | On 20/03/2024 | Spot Bond  | 12.19000  | 108.99156 |           | 12.15500     | 109.15841      |                   |            | 0.00          | 0                | 0.00          |
| CLN366           | On 06/08/2023 | Spot Bond  | 0.00000   | 99.83657  |           |              | 99.80938       |                   |            | 0.00          | 0                | 0.00          |
| CLN367           | On 06/08/2023 | Spot Bond  | 12.22000  | 102.40346 |           | 12.18500     | 102.56034      |                   |            | 0.00          | 0                | 0.00          |
| CLN368           | On 26/07/2022 | Spot Bond  | 10.65000  | 102.41669 |           | 10.61500     | 102.57619      |                   |            | 0.00          | 0                | 0.00          |
| CLN369           | On 06/08/2023 | Spot Bond  | 0.00000   | 99.83657  |           |              | 99.80938       |                   |            | 0.00          | 0                | 0.00          |
| CLN370           | On 26/07/2022 | Spot Bond  | 0.00000   | 100.06774 |           |              | 100.04514      |                   |            | 0.00          | 0                | 0.00          |
| CLN371           | On 20/03/2024 | Spot Bond  | 0.00000   | 101.02969 |           |              | 101.00334      |                   |            | 0.00          | 0                | 0.00          |
| CLN372           | On 20/09/2023 | Spot Bond  | 0.00000   | 100.94544 |           |              | 100.92117      |                   |            | 0.00          | 0                | 0.00          |
| CLN373           | On 20/09/2023 | Spot Bond  | 0.00000   | 100.24495 |           |              | 100.22041      |                   |            | 0.00          | 0                | 0.00          |
| CLN374           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.84342 |           |              | 100.82169      |                   |            | 0.00          | 0                | 0.00          |
| CLN375           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.70578 |           |              | 100.68179      |                   |            | 0.00          | 0                | 0.00          |
| CLN376           | On 20/03/2021 | Spot Bond  | 9.56000   | 104.72105 |           | 9.53500      | 104.81119      |                   |            | 0.00          | 0                | 0.00          |
| CLN377           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.90344 |           |              | 100.87404      |                   |            | 0.00          | 0                | 0.00          |
| CLN378           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.93667 |           |              | 100.91263      |                   |            | 0.00          | 0                | 0.00          |
| CLN379           | On 20/03/2024 | Spot Bond  | 10.55000  | 103.78564 |           | 10.55000     | 103.75665      |                   |            | 0.00          | 0                | 0.00          |
| CLN380           | On 20/09/2024 | Spot Bond  | 11.00000  | 98.08927  |           | 11.00000     | 98.05862       |                   |            | 0.00          | 0                | 0.00          |
| CLN381           | On 21/07/2015 | Spot Bond  | 0.00000   | 100.19928 |           |              | 100.17934      |                   |            | 0.00          | 0                | 0.00          |
| CLN382           | On 20/03/2021 | Spot Bond  | 0.00000   | 100.21805 |           |              | 100.19378      |                   |            | 0.00          | 0                | 0.00          |
| CLN383           | On 22/07/2017 | Spot Bond  | 0.00000   | 100.18508 |           |              | 100.16448      |                   |            | 0.00          | 0                | 0.00          |
| CLN384           | On 20/09/2024 | Spot Bond  | 11.98000  | 100.91907 |           | 11.94500     | 101.02604      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value          | Contracts Traded | Open Interest    |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|------------------|
| CLN385           |        | On 20/09/2024 | Spot Bond | 0.00000   | 100.21259 |           |              | 100.18597      |                   |            | 0.00                   | 0                | 0.00             |
| CLN386           |        | On 20/03/2021 | Spot Bond | 0.00000   | 100.06466 |           | 100.00000    | 0.27758        |                   |            | 0.00                   | 0                | 1,000,000,000.00 |
| CLN387           |        | On 26/01/2021 | Spot Bond | 100.00000 | 0.51853   |           | 100.00000    | 100.00000      |                   |            | 100,000,000,000,000.00 | 1,000,000,000    | 1,000,000,000.00 |
| CLN42            |        | On 18/04/2028 | Spot Bond | 7.01000   | 39.48597  |           | 7.01000      | 39.47864       |                   |            | 0.00                   | 0                | 0.00             |
| CLN55            |        | On 18/04/2028 | Spot Bond | 0.00000   | 158.76372 |           |              | 159.22309      |                   |            | 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 | 8.61500   | 136.99778 |           | 8.58500      | 137.11199      |                   |            | 0.00                   | 0                | 0.00             |
| CLN88            |        | On 28/04/2028 | Spot Bond | 8.23000   | 148.26688 |           | 8.20000      | 148.75655      |                   |            | 0.00                   | 0                | 0.00             |
| CLN89            |        | On 02/03/2028 | Spot Bond | 8.23000   | 148.61146 |           | 8.20000      | 149.09673      |                   |            | 0.00                   | 0                | 0.00             |
| CLNF01           |        | On 20/10/2015 | Spot Bond | 0.00000   | 91.46105  |           |              | 91.44190       |                   |            | 0.00                   | 0                | 0.00             |
| CLNF02           |        | On 20/10/2015 | Spot Bond | 0.00000   | 91.38804  |           |              | 91.36873       |                   |            | 0.00                   | 0                | 0.00             |
| CLNF03           |        | On 10/10/2016 | Spot Bond | 0.00000   | 100.44566 |           |              | 100.42281      |                   |            | 0.00                   | 0                | 0.00             |
| CLNF04           |        | On 10/10/2016 | Spot Bond | 0.00000   | 100.44566 |           |              | 100.42281      |                   |            | 0.00                   | 0                | 0.00             |
| CLNF05           |        | On 20/09/2016 | Spot Bond | 0.00000   | 100.91513 |           |              | 100.89167      |                   |            | 0.00                   | 0                | 0.00             |
| CLNF06           |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.85299 |           |              | 100.83106      |                   |            | 0.00                   | 0                | 0.00             |
| CLNF07           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.86525 |           |              | 100.84302      |                   |            | 0.00                   | 0                | 0.00             |
| CLNF08           |        | On 10/07/2013 | Spot Bond | 0.00000   | 100.43734 |           |              |                |                   |            | 0.00                   | 0                | 0.00             |
| CLNF09           |        | On 20/06/2017 | Spot Bond | 0.00000   | 100.85990 |           |              | 100.83776      |                   |            | 0.00                   | 0                | 0.00             |
| CLNF10           |        | On 24/07/2017 | Spot Bond | 0.00000   | 100.14985 |           |              | 100.12841      |                   |            | 0.00                   | 0                | 0.00             |
| CLNF11           |        | On 20/03/2018 | Spot Bond | 0.00000   | 100.77857 |           |              | 100.75845      |                   |            | 0.00                   | 0                | 0.00             |
| CLNF12           |        | On 20/06/2019 | Spot Bond | 0.00000   | 100.82146 |           |              | 100.80027      |                   |            | 0.00                   | 0                | 0.00             |
| CLNF13           |        | On 20/06/2019 | Spot Bond | 0.00000   | 100.81596 |           |              | 100.79491      |                   |            | 0.00                   | 0                | 0.00             |
| CLNF14           |        | On 20/09/2019 | Spot Bond | 0.00000   | 100.27158 |           |              | 100.25050      |                   |            | 0.00                   | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| COH001           | On 26/11/2018 | Spot Bond  | 0.00000   | 101.54061 |           |              | 101.51560      |                   |            | 0.00          | 0                | 0.00              |
| COH002           | On 15/04/2019 | Spot Bond  | 0.00000   | 100.34651 |           |              | 100.32289      |                   |            | 0.00          | 0                | 0.00              |
| COJ02            | On 15/09/2016 | Spot Bond  | 9.09500   | 107.31583 |           | 9.08000      | 107.30560      |                   |            | 0.00          | 0                | 0.00              |
| COJ04            | On 05/06/2018 | Spot Bond  | 8.76000   | 102.12635 |           | 8.74500      | 102.15084      |                   |            | 0.00          | 0                | 1,823,400,000.00  |
| COJ05            | On 05/06/2023 | Spot Bond  | 10.17000  | 113.52564 |           | 10.14500     | 113.64997      |                   |            | 0.00          | 0                | 769,500,000.00    |
| COJ06            | On 09/12/2015 | Spot Bond  | 8.44500   | 104.49549 |           | 8.43000      | 104.49122      |                   |            | 0.00          | 0                | 0.00              |
| COJ07            | On 23/03/2021 | Spot Bond  | 9.76000   | 108.68507 |           | 9.73500      | 108.78110      |                   |            | 0.00          | 0                | 0.00              |
| COJG01           | On 09/06/2024 | Spot Bond  | 9.83000   | 103.59956 |           | 9.79500      | 103.79385      |                   |            | 0.00          | 0                | 0.00              |
| COT01            | On 03/04/2023 | Spot Bond  | 10.18000  | 96.86714  |           | 10.14500     | 97.03173       |                   |            | 0.00          | 0                | 0.00              |
| COT02            | On 03/04/2028 | Spot Bond  | 10.96000  | 97.96285  |           | 10.93000     | 98.13651       |                   |            | 0.00          | 0                | 0.00              |
| COT03            | On 05/06/2028 | Spot Bond  | 10.96000  | 90.85786  |           | 10.93000     | 91.02641       |                   |            | 0.00          | 0                | 0.00              |
| CPL002           | On 29/11/2014 | Spot Bond  | 0.00000   | 101.40043 |           |              | 101.38064      |                   |            | 0.00          | 0                | 0.00              |
| CPL003           | On 28/02/2017 | Spot Bond  | 0.00000   | 101.31790 |           |              | 101.29664      |                   |            | 0.00          | 0                | 0.00              |
| CPL005           | On 01/03/2015 | Spot Bond  | 0.00000   | 101.18946 |           |              | 101.16858      |                   |            | 0.00          | 0                | 0.00              |
| CPL007           | On 01/08/2015 | Spot Bond  | 0.00000   | 100.46353 |           |              | 100.44579      |                   |            | 0.00          | 0                | 0.00              |
| CPL020           | On 27/10/2014 | Spot Bond  | 100.00000 | 83.08705  |           | 100.00000    | 80.39648       |                   |            | 0.00          | 0                | 0.00              |
| CPV01            | On 30/06/2029 | Spot Bond  | 11.08000  | 100.40247 |           | 11.05500     | 100.51112      |                   |            | 0.00          | 0                | 28,300,000,000.00 |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 | 12.63471  |           | 100.00000    | 12.60410       |                   |            | 0.00          | 0                | 0.00              |
| DEN39U           | On 10/06/2018 | Spot Bond  | 100.00000 | 3.97946   |           | 100.00000    | 3.95977        |                   |            | 0.00          | 0                | 0.00              |
| DEN40U           | On 10/06/2018 | Spot Bond  | 100.00000 | 14.32171  |           | 100.00000    | 14.24699       |                   |            | 0.00          | 0                | 0.00              |
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   | 100.07693 |           |              | 100.10500      |                   |            | 0.00          | 0                | 0.00              |
| DENG44           | On 29/09/2017 | Spot Bond  | 8.08500   | 98.93681  |           | 8.07000      | 98.95586       |                   |            | 0.00          | 0                | 0.00              |
| DENG50           | On 25/08/2014 | Spot Bond  | 0.00000   | 101.07854 |           |              | 101.06143      |                   |            | 0.00          | 0                | 0.00              |
| DENG51           | On 03/09/2014 | Spot Bond  | 0.00000   | 100.94118 |           |              | 100.92411      |                   |            | 0.00          | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| DENG52           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 101.16358 |           |              | 101.14644      |                   |            | 0.00          | 0                | 0.00             |
| DLT01U           | On 28/11/2014 | Spot Bond  |     | 100.00000 | 77.84471  |           | 100.00000    | 77.68454       |                   |            | 0.00          | 0                | 0.00             |
| DLTB02           | On 09/12/2016 | Spot Bond  |     | 0.00000   | 101.03024 |           |              | 101.00957      |                   |            | 0.00          | 0                | 0.00             |
| DLTC03           | On 06/08/2014 | Spot Bond  |     | 0.00000   | 101.46671 |           |              | 101.44966      |                   |            | 0.00          | 0                | 0.00             |
| DLTC04           | On 28/11/2014 | Spot Bond  |     | 0.00000   | 101.02692 |           |              | 101.00825      |                   |            | 0.00          | 0                | 0.00             |
| DLTC05           | On 15/08/2014 | Spot Bond  |     | 0.00000   | 100.26849 |           |              | 100.25171      |                   |            | 0.00          | 0                | 0.00             |
| DLTC06           | On 13/01/2015 | Spot Bond  |     | 0.00000   | 100.30321 |           |              | 100.28426      |                   |            | 0.00          | 0                | 0.00             |
| DOL002           | On 15/07/2018 | Spot Bond  |     | 0.00000   | 100.49117 |           |              | 100.45840      |                   |            | 0.00          | 0                | 0.00             |
| DOL003           | On 20/09/2018 | Spot Bond  |     | 0.00000   | 101.12248 |           |              | 101.09382      |                   |            | 0.00          | 0                | 0.00             |
| DOL004           | On 24/01/2019 | Spot Bond  |     | 0.00000   | 100.24175 |           |              | 100.20714      |                   |            | 0.00          | 0                | 0.00             |
| DOL006           | On 22/03/2019 | Spot Bond  |     | 100.00000 | 15.13295  |           | 100.00000    | 11.62943       |                   |            | 0.00          | 0                | 0.00             |
| DRD04            | On 03/07/2015 | Spot Bond  |     | 0.00000   | 100.80912 |           |              | 100.77891      |                   |            | 0.00          | 0                | 0.00             |
| DV2021           | On 18/06/2021 | Spot Bond  |     | 8.76000   | 102.41736 |           | 8.73500      | 102.52186      |                   |            | 0.00          | 0                | 0.00             |
| DV21             | On 15/06/2016 | Spot Bond  |     | 7.32500   | 115.07704 |           | 7.31000      | 115.08259      |                   |            | 0.00          | 0                | 660,000,000.00   |
| DV22             | On 07/02/2020 | Spot Bond  |     | 8.40000   | 104.38382 |           | 8.37500      | 104.47191      |                   |            | 0.00          | 0                | 4,927,400,000.00 |
| DV23             | On 27/02/2023 | Spot Bond  |     | 8.93000   | 110.55731 |           | 8.89500      | 110.74614      |                   |            | 0.00          | 0                | 4,077,200,000.00 |
| DV24             | On 18/02/2024 | Spot Bond  |     | 9.03000   | 108.51799 |           | 8.99500      | 108.71885      |                   |            | 0.00          | 0                | 0.00             |
| DV29             | On 18/02/2029 | Spot Bond  |     | 9.62000   | 108.25508 |           | 9.58500      | 108.50605      |                   |            | 0.00          | 0                | 300,000,000.00   |
| DVC003           | On 09/12/2014 | Spot Bond  |     | 0.00000   | 100.89172 |           |              | 100.87374      |                   |            | 0.00          | 0                | 0.00             |
| DVC004           | On 12/12/2014 | Spot Bond  |     | 0.00000   | 100.60712 |           |              | 100.58973      |                   |            | 0.00          | 0                | 0.00             |
| DVC005           | On 23/06/2015 | Spot Bond  |     | 0.00000   | 100.62139 |           |              | 100.60348      |                   |            | 0.00          | 0                | 0.00             |
| DVC006           | On 29/06/2015 | Spot Bond  |     | 0.00000   | 100.51818 |           |              | 100.50031      |                   |            | 0.00          | 0                | 0.00             |
| DVF16            | On 19/11/2016 | Spot Bond  |     | 0.00000   | 101.46857 |           |              | 101.44947      |                   |            | 0.00          | 0                | 500,000,000.00   |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| DVF17            | On 18/03/2017 | Spot Bond  | 0.00000   |       | 100.76463 |           |              | 100.74583      |                   |            | 0.00          | 0                | 0.00              |
| E170             | On 01/08/2020 | Spot Bond  | 8.05000   |       | 125.50990 |           | 8.02500      | 125.61840      |                   |            | 0.00          | 0                | 2,003,940,000.00  |
| EDC01            | On 04/04/2016 | Spot Bond  | 0.00000   |       | 101.24217 |           |              | 101.20915      |                   |            | 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   |       | 134.79939 |           | 0.10000      | 134.77911      |                   |            | 0.00          | 0                | 2,000,000,000.00  |
| EL28             | On 02/05/2028 | Spot Bond  | 1.98000   |       | 123.23615 |           | 1.98000      | 123.21135      |                   |            | 0.00          | 0                | 8,200,000,000.00  |
| EL29             | On 19/11/2029 | Spot Bond  | 2.00000   |       | 110.44489 |           | 2.00000      | 110.42259      |                   |            | 0.00          | 0                | 0.00              |
| EL30             | On 29/07/2030 | Spot Bond  | 2.13500   |       | 108.52246 |           | 2.13500      | 108.50017      |                   |            | 0.00          | 0                | 0.00              |
| EL31             | On 02/06/2031 | Spot Bond  | 2.13500   |       | 101.55325 |           | 2.13500      | 101.53236      |                   |            | 0.00          | 0                | 37,900,000,000.00 |
| EMM01            | On 28/07/2020 | Spot Bond  | 9.66000   |       | 104.10701 |           | 9.63500      | 104.19505      |                   |            | 0.00          | 0                | 0.00              |
| EMM02            | On 11/03/2021 | Spot Bond  | 9.51000   |       | 109.95574 |           | 9.48500      | 110.05335      |                   |            | 0.00          | 0                | 86,000,000.00     |
| EMM03            | On 04/05/2024 | Spot Bond  | 10.01000  |       | 102.61823 |           | 9.98000      | 102.77585      |                   |            | 0.00          | 0                | 0.00              |
| EMM04            | On 16/05/2028 | Spot Bond  | 10.31000  |       | 96.65620  |           | 10.27500     | 96.78128       |                   |            | 0.00          | 0                | 0.00              |
| EMM05            | On 17/04/2029 | Spot Bond  | 10.39500  |       | 104.28453 |           | 10.36000     | 104.42087      |                   |            | 0.00          | 0                | 4,768,666,200.00  |
| EPF001           | On 19/08/2015 | Spot Bond  | 0.00000   |       | 101.44036 |           |              | 101.41942      |                   |            | 0.00          | 0                | 0.00              |
| EPF002           | On 28/05/2018 | Spot Bond  | 0.00000   |       | 101.23767 |           |              | 101.21682      |                   |            | 0.00          | 0                | 0.00              |
| EPFC08           | On 12/09/2014 | Spot Bond  | 0.00000   |       | 100.85008 |           |              | 100.83148      |                   |            | 0.00          | 0                | 0.00              |
| EPFC09           | On 06/11/2014 | Spot Bond  | 0.00000   |       | 99.87889  |           |              | 99.86127       |                   |            | 0.00          | 0                | 0.00              |
| EPFC10           | On 19/11/2014 | Spot Bond  | 0.00000   |       | 101.28730 |           |              | 101.26888      |                   |            | 0.00          | 0                | 0.00              |
| EPFC11           | On 19/02/2015 | Spot Bond  | 0.00000   |       | 101.29723 |           |              | 101.27867      |                   |            | 0.00          | 0                | 0.00              |
| EQ205U           | On 10/09/2014 | Spot Bond  | 100.00000 |       | 89.90148  |           | 100.00000    | 89.68059       |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| EQ206U           | On 15/10/2014 | Spot Bond  | 100.00000 |       | 85.57843  |           | 100.00000    | 85.38482       |                   |            | 0.00          | 0                | 0.00          |
| EQ207U           | On 14/08/2014 | Spot Bond  | 100.00000 |       | 96.30607  |           | 100.00000    | 96.05263       |                   |            | 0.00          | 0                | 0.00          |
| EQ209U           | On 11/06/2015 | Spot Bond  | 100.00000 |       | 59.97044  |           | 100.00000    | 59.78320       |                   |            | 0.00          | 0                | 0.00          |
| EQ210U           | On 14/08/2014 | Spot Bond  | 100.00000 |       | 96.30607  |           | 100.00000    | 96.05263       |                   |            | 0.00          | 0                | 0.00          |
| EQS01            | On 18/11/2014 | Spot Bond  | 3.00000   |       | 130.93553 |           | 3.00000      | 130.90553      |                   |            | 0.00          | 0                | 0.00          |
| EQS02            | On 01/07/2015 | Spot Bond  | 11.50500  |       | 102.22966 |           | 11.49000     | 102.21150      |                   |            | 0.00          | 0                | 0.00          |
| EQS04            | On 22/09/2015 | Spot Bond  | 0.00000   |       | 103.91605 |           |              | 103.89222      |                   |            | 0.00          | 0                | 0.00          |
| EQS05            | On 25/04/2017 | Spot Bond  | 0.00000   |       | 100.06923 |           |              | 99.96487       |                   |            | 0.00          | 0                | 0.00          |
| EQS06            | On 09/04/2018 | Spot Bond  | 0.00000   |       | 100.85403 |           |              | 100.83090      |                   |            | 0.00          | 0                | 0.00          |
| EQS07            | On 09/04/2018 | Spot Bond  | 9.92500   |       | 98.80068  |           | 9.91000      | 98.81896       |                   |            | 0.00          | 0                | 0.00          |
| EQS08A           | On 04/10/2018 | Spot Bond  | 0.00000   |       | 100.55909 |           |              | 100.53702      |                   |            | 0.00          | 0                | 0.00          |
| EQS09            | On 28/11/2016 | Spot Bond  | 0.00000   |       | 101.34730 |           |              | 101.32534      |                   |            | 0.00          | 0                | 0.00          |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 0.00000   |       | 101.66003 |           |              | 101.63617      |                   |            | 0.00          | 0                | 0.00          |
| ERS3B2           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 101.53051 |           |              | 101.50845      |                   |            | 0.00          | 0                | 0.00          |
| ERS3B3           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 101.49650 |           |              | 101.47516      |                   |            | 0.00          | 0                | 0.00          |
| ERS3C2           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 101.68988 |           |              | 101.66560      |                   |            | 0.00          | 0                | 0.00          |
| ERS3C3           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 101.64533 |           |              | 101.62188      |                   |            | 0.00          | 0                | 0.00          |
| ERSA11           | On 17/08/2014 | Spot Bond  | 0.00000   |       | 101.42090 |           |              | 101.40036      |                   |            | 0.00          | 0                | 0.00          |
| ERSA12           | On 17/08/2015 | Spot Bond  | 0.00000   |       | 101.96093 |           |              | 101.94112      |                   |            | 0.00          | 0                | 0.00          |
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 101.38729 |           |              | 101.36748      |                   |            | 0.00          | 0                | 0.00          |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 101.44687 |           |              | 101.42622      |                   |            | 0.00          | 0                | 0.00          |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 101.37538 |           |              | 101.35574      |                   |            | 0.00          | 0                | 0.00          |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000   |       | 101.42503 |           |              | 101.40469      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| ES15             | On 30/08/2015 | Spot Bond  | 6.91500   | 104.08699 |           | 6.90000      | 104.08320      |                   |            | 2,558,550,000,000.00  | 370,000,000      | 5,570,000,000.00  |
| ES18             | On 20/04/2018 | Spot Bond  | 7.75500   | 107.30970 |           | 7.74000      | 107.33657      |                   |            | 69,795,000,000.00     | 9,000,000        | 24,100,000,000.00 |
| ES23             | On 25/01/2023 | Spot Bond  | 8.48000   | 109.22396 |           | 8.44500      | 109.42057      |                   |            | 67,840,000,000.00     | 8,000,000        | 5,331,436,100.00  |
| ES26             | On 02/04/2026 | Spot Bond  | 8.83000   | 95.50424  |           | 8.80000      | 95.68754       |                   |            | 27,616,708,000,000.00 | 3,127,600,000    | 10,263,100,900.00 |
| ES33             | On 15/09/2033 | Spot Bond  | 9.54000   | 85.01006  |           | 9.50500      | 85.25213       |                   |            | 15,378,480,000,000.00 | 1,612,000,000    | 27,100,000,000.00 |
| ES42             | On 25/04/2042 | Spot Bond  | 9.74500   | 90.36437  |           | 9.71500      | 90.59819       |                   |            | 9,745,000,000,000.00  | 1,000,000,000    | 12,000,000,000.00 |
| EXX01            | On 19/05/2017 | Spot Bond  | 0.00000   | 101.50010 |           |              | 101.47833      |                   |            | 0.00                  | 0                | 0.00              |
| EXX02            | On 19/05/2019 | Spot Bond  | 0.00000   | 101.54979 |           |              | 101.52733      |                   |            | 0.00                  | 0                | 0.00              |
| FIFB01           | On 24/08/2015 | Spot Bond  | 0.00000   | 101.34402 |           |              | 101.32163      |                   |            | 0.00                  | 0                | 0.00              |
| FIFB02           | On 17/04/2016 | Spot Bond  | 0.00000   | 100.25767 |           |              | 100.23704      |                   |            | 0.00                  | 0                | 0.00              |
| FIFB03           | On 26/06/2016 | Spot Bond  | 0.00000   | 100.69798 |           |              | 100.67699      |                   |            | 0.00                  | 0                | 0.00              |
| FIFC07           | On 28/08/2014 | Spot Bond  | 0.00000   | 101.16116 |           |              | 101.14239      |                   |            | 0.00                  | 0                | 0.00              |
| FIFC09           | On 08/10/2014 | Spot Bond  | 0.00000   | 100.38025 |           |              | 100.36146      |                   |            | 0.00                  | 0                | 0.00              |
| FIFC10           | On 11/09/2014 | Spot Bond  | 0.00000   | 102.61047 |           |              | 102.59208      |                   |            | 0.00                  | 0                | 0.00              |
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 | 10.20451  |           | 100.00000    | 10.17979       |                   |            | 0.00                  | 0                | 0.00              |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 | 9.93093   |           | 100.00000    | 9.90687        |                   |            | 0.00                  | 0                | 0.00              |
| FR2A4A           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.79823 |           |              | 100.77819      |                   |            | 0.00                  | 0                | 0.00              |
| FR2A4B           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.83249 |           |              | 100.81167      |                   |            | 0.00                  | 0                | 0.00              |
| FR2A4C           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.90080 |           |              | 100.87841      |                   |            | 0.00                  | 0                | 0.00              |
| FR2A4D           | On 15/09/2023 | Spot Bond  | 0.00000   | 100.96882 |           |              | 100.94485      |                   |            | 0.00                  | 0                | 0.00              |
| FRB03            | On 15/09/2014 | Spot Bond  | 6.74500   | 103.61918 |           | 6.73000      | 103.60218      |                   |            | 0.00                  | 0                | 850,000,000.00    |
| FRB05            | On 21/12/2018 | Spot Bond  | 9.34500   | 97.92526  |           | 9.33000      | 97.95294       |                   |            | 0.00                  | 0                | 0.00              |
| FRB08            | On 10/06/2016 | Spot Bond  | 0.00000   | 100.89896 |           |              | 100.88048      |                   |            | 0.00                  | 0                | 0.00              |
| FRB09            | On 10/06/2017 | Spot Bond  | 0.00000   | 100.89889 |           |              | 100.88041      |                   |            | 0.00                  | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRB10            | On 25/01/2017 | Spot Bond  |     | 0.00000   | 100.12965 |           |              | 100.02711      |                   |            | 0.00          | 0                | 0.00             |
| FRB11            | On 11/12/2022 | Spot Bond  |     | 0.00000   | 104.72721 |           |              | 104.70605      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| FRB12            | On 02/06/2024 | Spot Bond  |     | 0.00000   | 101.29313 |           |              | 101.27045      |                   |            | 0.00          | 0                | 0.00             |
| FRB13            | On 02/06/2026 | Spot Bond  |     | 0.00000   | 101.31558 |           |              | 101.29252      |                   |            | 0.00          | 0                | 0.00             |
| FRB14            | On 02/06/2026 | Spot Bond  |     | 10.26000  | 100.32904 |           | 10.23500     | 100.42157      |                   |            | 0.00          | 0                | 0.00             |
| FRBC21           | On 21/12/2018 | Spot Bond  |     | 11.14500  | 104.19029 |           | 11.13000     | 104.21142      |                   |            | 0.00          | 0                | 0.00             |
| FRBC22           | On 21/12/2018 | Spot Bond  |     | 0.00000   | 99.50090  |           |              | 99.47500       |                   |            | 0.00          | 0                | 0.00             |
| FRBI22           | On 31/01/2022 | Spot Bond  |     | 2.19000   | 129.80412 |           | 2.17000      | 129.95305      |                   |            | 0.00          | 0                | 0.00             |
| FRBI23           | On 07/12/2023 | Spot Bond  |     | 2.13000   | 274.86006 |           | 2.13000      | 274.80355      |                   |            | 0.00          | 0                | 0.00             |
| FRBI25           | On 31/01/2025 | Spot Bond  |     | 2.35000   | 109.13633 |           | 2.35000      | 109.11317      |                   |            | 0.00          | 0                | 0.00             |
| FRBI28           | On 31/03/2028 | Spot Bond  |     | 2.53000   | 157.54168 |           | 2.53000      | 157.50759      |                   |            | 0.00          | 0                | 0.00             |
| FRBI33           | On 07/12/2033 | Spot Bond  |     | 2.31000   | 212.87403 |           | 2.31000      | 212.82923      |                   |            | 0.00          | 0                | 0.00             |
| FRBN04           | On 15/09/2015 | Spot Bond  |     | 7.75500   | 111.11552 |           | 7.74000      | 111.10921      |                   |            | 0.00          | 0                | 0.00             |
| FRBZ01           | On 30/11/2020 | Spot Bond  |     | 7.86900   | 61.26643  |           | 7.86900      | 61.22587       |                   |            | 0.00          | 0                | 0.00             |
| FRBZ02           | On 28/10/2024 | Spot Bond  |     | 9.46800   | 38.70677  |           | 9.46900      | 38.67481       |                   |            | 0.00          | 0                | 0.00             |
| FRBZ03           | On 10/12/2024 | Spot Bond  |     | 9.70000   | 37.40450  |           | 9.70000      | 37.37314       |                   |            | 0.00          | 0                | 0.00             |
| FRC02U           | On 02/03/2015 | Spot Bond  |     | 100.00000 | 66.60483  |           | 100.00000    | 66.47846       |                   |            | 0.00          | 0                | 0.00             |
| FRC03U           | On 27/03/2015 | Spot Bond  |     | 100.00000 | 68.89962  |           | 100.00000    | 68.76891       |                   |            | 0.00          | 0                | 200,000,000.00   |
| FRC101           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 102.07475 |           |              | 102.04110      |                   |            | 0.00          | 0                | 0.00             |
| FRC105           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 102.01736 |           |              | 101.98459      |                   |            | 0.00          | 0                | 0.00             |
| FRC106           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 102.01736 |           |              | 101.98459      |                   |            | 0.00          | 0                | 0.00             |
| FRC107           | On 03/06/2021 | Spot Bond  |     | 0.00000   | 101.56578 |           |              | 101.53767      |                   |            | 0.00          | 0                | 0.00             |
| FRC108           | On 24/02/2017 | Spot Bond  |     | 0.00000   | 101.98328 |           |              | 101.95103      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC109           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.02615 |           |              | 100.99996      |                   |            | 0.00          | 0                | 0.00          |
| FRC110           | On 15/06/2016 | Spot Bond  | 0.00000   | 101.21757 |           |              | 101.18887      |                   |            | 0.00          | 0                | 0.00          |
| FRC112           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.88191 |           |              | 100.85927      |                   |            | 0.00          | 0                | 0.00          |
| FRC113           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.97293 |           |              | 100.94804      |                   |            | 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   | 101.19971 |           |              | 101.17142      |                   |            | 0.00          | 0                | 0.00          |
| FRC118           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.95310 |           |              | 100.92865      |                   |            | 0.00          | 0                | 0.00          |
| FRC119           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC120           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC121           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.90598 |           |              | 100.88270      |                   |            | 0.00          | 0                | 0.00          |
| FRC122           | On 20/06/2017 | Spot Bond  | 0.00000   | 101.03660 |           |              | 101.01010      |                   |            | 0.00          | 0                | 0.00          |
| FRC123           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC124           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.93667 |           |              | 100.91263      |                   |            | 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   | 100.99907 |           |              | 100.97348      |                   |            | 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   | 101.24223 |           |              | 101.21058      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC135           |        | On 20/09/2017 | Spot Bond | 0.00000   | 101.20417 |           |              | 101.17347      |                   |            | 0.00          | 0                | 0.00          |
| FRC136           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC137           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC138           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC139           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC140           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC141           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC142           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC143           |        | On 20/09/2017 | Spot Bond | 100.09221 | 15.01336  |           | 100.09221    | 14.97696       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.84562 |           |              | 100.82384      |                   |            | 0.00          | 0                | 0.00          |
| FRC145           |        | On 20/09/2017 | Spot Bond | 0.00000   | 112.30054 |           |              | 112.19848      |                   |            | 0.00          | 0                | 0.00          |
| FRC146           |        | On 20/09/2014 | Spot Bond | 0.00000   | 101.02145 |           |              | 100.99537      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           |        | On 20/09/2015 | Spot Bond | 0.00000   | 101.14781 |           |              | 101.11862      |                   |            | 0.00          | 0                | 0.00          |
| FRC148           |        | On 24/02/2017 | Spot Bond | 0.00000   | 101.85587 |           |              | 101.82559      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           |        | On 20/09/2015 | Spot Bond | 0.00000   | 104.37506 |           |              | 104.34805      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.95064 |           |              | 100.92631      |                   |            | 0.00          | 0                | 0.00          |
| FRC151           |        | On 20/09/2017 | Spot Bond | 0.00000   | 98.00000  |           |              | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC152           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.96177 |           |              | 100.93716      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.87409 |           |              | 100.85164      |                   |            | 0.00          | 0                | 0.00          |
| FRC154           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.88734 |           |              | 100.86452      |                   |            | 0.00          | 0                | 0.00          |
| FRC155           |        | On 20/12/2017 | Spot Bond | 0.00000   | 101.17697 |           |              | 101.14694      |                   |            | 0.00          | 0                | 0.00          |
| FRC161           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.87088 |           |              | 100.84846      |                   |            | 0.00          | 0                | 0.00          |
| FRC162           |        | On 14/12/2018 | Spot Bond | 13.22500  | 58.48772  |           | 13.22500     | 58.46705       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC163           | On 20/03/2018 | Spot Bond  |     | 0.00000 | 100.81816 |           |              | 100.79705      |                   |            | 0.00          | 0                | 0.00          |
| FRC166           | On 20/03/2018 | Spot Bond  |     | 0.00000 | 100.81925 |           |              | 100.79812      |                   |            | 0.00          | 0                | 0.00          |
| FRC167           | On 20/03/2018 | Spot Bond  |     | 0.00000 | 101.23665 |           |              | 101.20527      |                   |            | 0.00          | 0                | 0.00          |
| FRC168           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.85880 |           |              | 100.83669      |                   |            | 0.00          | 0                | 0.00          |
| FRC169           | On 31/01/2025 | Spot Bond  |     | 3.59500 | 97.17220  |           | 3.59500      | 97.14829       |                   |            | 0.00          | 0                | 0.00          |
| FRC170           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.89831 |           |              | 100.87521      |                   |            | 0.00          | 0                | 0.00          |
| FRC171           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.89831 |           |              | 100.87521      |                   |            | 0.00          | 0                | 0.00          |
| FRC172           | On 21/02/2018 | Spot Bond  |     | 0.00000 | 103.54998 |           |              | 103.52611      |                   |            | 0.00          | 0                | 0.00          |
| FRC173           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.67522 |           |              | 100.65223      |                   |            | 0.00          | 0                | 0.00          |
| FRC174           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 98.94526  |           |              | 98.92258       |                   |            | 0.00          | 0                | 0.00          |
| FRC175           | On 15/06/2016 | Spot Bond  |     | 0.00000 | 98.44667  |           |              | 98.52835       |                   |            | 0.00          | 0                | 0.00          |
| FRC176           | On 20/09/2018 | Spot Bond  |     | 0.00000 | 100.84342 |           |              | 100.82169      |                   |            | 0.00          | 0                | 0.00          |
| FRC177           | On 20/09/2018 | Spot Bond  |     | 0.00000 | 100.82255 |           |              | 100.80134      |                   |            | 0.00          | 0                | 0.00          |
| FRC178           | On 06/08/2023 | Spot Bond  |     | 0.00000 | 102.17894 |           |              | 102.15251      |                   |            | 0.00          | 0                | 0.00          |
| FRC179           | On 20/09/2020 | Spot Bond  |     | 0.00000 | 100.97172 |           |              | 100.94680      |                   |            | 0.00          | 0                | 0.00          |
| FRC180           | On 10/02/2016 | Spot Bond  |     | 0.00000 | 101.63758 |           |              | 101.61625      |                   |            | 0.00          | 0                | 0.00          |
| FRC181           | On 06/08/2023 | Spot Bond  |     | 0.00000 | 102.15545 |           |              | 102.12930      |                   |            | 0.00          | 0                | 0.00          |
| FRC182           | On 26/01/2021 | Spot Bond  |     | 0.00000 | 100.07254 |           |              | 100.04836      |                   |            | 0.00          | 0                | 0.00          |
| FRC183           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 101.12248 |           |              | 101.09382      |                   |            | 0.00          | 0                | 0.00          |
| FRC184           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 100.87856 |           |              | 100.85595      |                   |            | 0.00          | 0                | 0.00          |
| FRC185           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 101.12139 |           |              | 101.09275      |                   |            | 0.00          | 0                | 0.00          |
| FRC186           | On 20/03/2016 | Spot Bond  |     | 0.00000 | 100.81266 |           |              | 100.79169      |                   |            | 0.00          | 0                | 0.00          |
| FRC187           | On 07/03/2017 | Spot Bond  |     | 0.00000 | 102.46097 |           |              | 102.42217      |                   |            | 0.00          | 0                | 0.00          |
| FRC188           | On 20/03/2019 | Spot Bond  |     | 0.00000 | 100.88734 |           |              | 100.86452      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC189           | On 20/03/2019 | Spot Bond  |     | 0.00000   | 100.88734 |           |              | 100.86452      |                   |            | 0.00          | 0                | 0.00          |
| FRC190           | On 14/03/2016 | Spot Bond  |     | 0.00000   | 100.82637 |           |              | 100.80664      |                   |            | 0.00          | 0                | 0.00          |
| FRC191           | On 02/04/2017 | Spot Bond  |     | 0.00000   | 100.56519 |           |              | 100.54448      |                   |            | 0.00          | 0                | 0.00          |
| FRC192           | On 02/04/2019 | Spot Bond  |     | 0.00000   | 100.59819 |           |              | 100.57633      |                   |            | 0.00          | 0                | 0.00          |
| FRC193           | On 08/04/2016 | Spot Bond  |     | 0.00000   | 100.84734 |           |              | 100.82821      |                   |            | 0.00          | 0                | 0.00          |
| FRC194           | On 08/04/2016 | Spot Bond  |     | 0.00000   | 100.42116 |           |              | 100.40136      |                   |            | 0.00          | 0                | 0.00          |
| FRC195           | On 20/06/2024 | Spot Bond  |     | 0.00000   | 100.93996 |           |              | 100.91583      |                   |            | 0.00          | 0                | 0.00          |
| FRC196           | On 09/04/2016 | Spot Bond  |     | 0.00000   | 100.40310 |           |              | 100.38323      |                   |            | 0.00          | 0                | 0.00          |
| FRC197           | On 09/04/2016 | Spot Bond  |     | 0.00000   | 100.82945 |           |              | 100.81032      |                   |            | 0.00          | 0                | 0.00          |
| FRC198           | On 10/04/2016 | Spot Bond  |     | 0.00000   | 100.38220 |           |              | 100.36238      |                   |            | 0.00          | 0                | 0.00          |
| FRC199           | On 10/04/2016 | Spot Bond  |     | 0.00000   | 100.38333 |           |              | 100.36346      |                   |            | 0.00          | 0                | 0.00          |
| FRC200           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.27651 |           |              | 100.25452      |                   |            | 0.00          | 0                | 0.00          |
| FRC201           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 100.24825 |           |              | 100.22829      |                   |            | 0.00          | 0                | 0.00          |
| FRC202           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.27651 |           |              | 100.25452      |                   |            | 0.00          | 0                | 0.00          |
| FRC203           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 100.24712 |           |              | 100.22724      |                   |            | 0.00          | 0                | 0.00          |
| FRC204           | On 06/05/2017 | Spot Bond  |     | 0.00000   | 101.88008 |           |              | 101.85818      |                   |            | 0.00          | 0                | 0.00          |
| FRC205           | On 06/05/2017 | Spot Bond  |     | 8.75000   | 102.04339 |           | 8.75000      | 102.01939      |                   |            | 0.00          | 0                | 0.00          |
| FRC206           | On 20/06/2019 | Spot Bond  |     | 0.00000   | 100.76274 |           |              | 100.74124      |                   |            | 0.00          | 0                | 0.00          |
| FRC207           | On 20/09/2021 | Spot Bond  |     | 100.00000 | 9.63535   |           | 100.00000    | 9.59407        |                   |            | 0.00          | 0                | 0.00          |
| FRC208           | On 20/09/2021 | Spot Bond  |     | 100.00000 | 8.79068   |           | 100.00000    | 8.75301        |                   |            | 0.00          | 0                | 0.00          |
| FRC37            | On 20/06/2015 | Spot Bond  |     | 0.00000   | 100.95393 |           |              | 100.92951      |                   |            | 0.00          | 0                | 0.00          |
| FRC40            | On 20/12/2015 | Spot Bond  |     | 0.00000   | 100.94842 |           |              | 100.92414      |                   |            | 0.00          | 0                | 0.00          |
| FRC46            | On 10/09/2017 | Spot Bond  |     | 0.00000   | 101.12737 |           |              | 101.10437      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC61            | On 28/07/2017 | Spot Bond  | 0.00000 |       | 100.01792 |           |              | 100.04192      |                   |            | 0.00          | 0                | 0.00          |
| FRC66            | On 31/01/2022 | Spot Bond  | 3.43000 |       | 119.40868 |           | 3.41000      | 119.53985      |                   |            | 0.00          | 0                | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond  | 0.00000 |       | 100.96616 |           |              | 100.94145      |                   |            | 0.00          | 0                | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond  | 0.00000 |       | 100.97614 |           |              | 100.95118      |                   |            | 0.00          | 0                | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  | 3.41000 |       | 119.56867 |           | 3.39000      | 119.70011      |                   |            | 0.00          | 0                | 0.00          |
| FRC70            | On 20/09/2014 | Spot Bond  | 1.69000 |       | 127.12097 |           | 1.69000      | 127.09633      |                   |            | 0.00          | 0                | 0.00          |
| FRC71            | On 31/01/2022 | Spot Bond  | 3.43000 |       | 119.40868 |           | 3.41000      | 119.53985      |                   |            | 0.00          | 0                | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  | 2.67000 |       | 124.74725 |           | 2.67000      | 124.71969      |                   |            | 0.00          | 0                | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  | 2.74000 |       | 131.77207 |           | 2.74000      | 131.74278      |                   |            | 0.00          | 0                | 0.00          |
| FRC76            | On 28/07/2017 | Spot Bond  | 0.00000 |       | 100.02619 |           |              | 100.04733      |                   |            | 0.00          | 0                | 0.00          |
| FRC78            | On 15/06/2016 | Spot Bond  | 0.00000 |       | 95.77210  |           |              | 95.89403       |                   |            | 0.00          | 0                | 0.00          |
| FRC79            | On 15/06/2016 | Spot Bond  | 0.00000 |       | 101.33895 |           |              | 101.30745      |                   |            | 0.00          | 0                | 0.00          |
| FRC82            | On 15/06/2016 | Spot Bond  | 0.00000 |       | 101.36273 |           |              | 101.33068      |                   |            | 0.00          | 0                | 0.00          |
| FRC83            | On 20/12/2016 | Spot Bond  | 0.00000 |       | 100.83742 |           |              | 100.81587      |                   |            | 0.00          | 0                | 0.00          |
| FRC84            | On 20/12/2016 | Spot Bond  | 0.00000 |       | 100.95954 |           |              | 100.93499      |                   |            | 0.00          | 0                | 0.00          |
| FRC85            | On 20/12/2014 | Spot Bond  | 0.00000 |       | 103.01990 |           |              | 102.99803      |                   |            | 0.00          | 0                | 0.00          |
| FRC86            | On 20/12/2016 | Spot Bond  | 0.00000 |       | 101.12352 |           |              | 101.09493      |                   |            | 0.00          | 0                | 0.00          |
| FRC87            | On 20/12/2016 | Spot Bond  | 0.00000 |       | 101.08145 |           |              | 101.05390      |                   |            | 0.00          | 0                | 0.00          |
| FRC94A           | On 20/03/2017 | Spot Bond  | 0.00000 |       | 100.91256 |           |              | 100.88912      |                   |            | 0.00          | 0                | 0.00          |
| FRC95            | On 15/06/2016 | Spot Bond  | 0.00000 |       | 101.24376 |           |              | 101.21446      |                   |            | 0.00          | 0                | 0.00          |
| FRC96A           | On 20/03/2017 | Spot Bond  | 0.00000 |       | 100.91147 |           |              | 100.88805      |                   |            | 0.00          | 0                | 0.00          |
| FRC97            | On 20/03/2015 | Spot Bond  | 0.00000 |       | 102.81241 |           |              | 102.78858      |                   |            | 0.00          | 0                | 0.00          |
| FRC98            | On 15/06/2016 | Spot Bond  | 0.00000 |       | 92.38761  |           |              | 92.51087       |                   |            | 0.00          | 0                | 0.00          |
| FRC99            | On 24/02/2017 | Spot Bond  | 0.00000 |       | 92.37468  |           |              | 92.48185       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| FRD003           | On 14/03/2016 | Spot Bond  |     | 0.00000   | 100.79646 |           |              | 100.77741      |                   |            | 0.00          | 0                | 0.00              |
| FRD01U           | On 22/12/2018 | Spot Bond  |     | 100.00000 | 10.02329  |           | 100.00000    | 9.99900        |                   |            | 0.00          | 0                | 0.00              |
| FRD02U           | On 01/06/2016 | Spot Bond  |     | 100.00000 | 24.25672  |           | 100.00000    | 24.19796       |                   |            | 0.00          | 0                | 0.00              |
| FRD04U           | On 04/07/2015 | Spot Bond  |     | 100.00000 | 57.96285  |           | 100.00000    | 57.78189       |                   |            | 0.00          | 0                | 0.00              |
| FRI15            | On 14/03/2015 | Spot Bond  |     | 4.81000   | 149.05293 |           | 4.81000      | 149.01166      |                   |            | 0.00          | 0                | 0.00              |
| FRJ15            | On 04/04/2015 | Spot Bond  |     | 0.00000   | 100.83187 |           |              | 100.81386      |                   |            | 0.00          | 0                | 0.00              |
| FRJ16            | On 21/01/2016 | Spot Bond  |     | 0.00000   | 101.79386 |           |              | 101.77541      |                   |            | 0.00          | 0                | 500,000,000.00    |
| FRJ17            | On 04/04/2017 | Spot Bond  |     | 0.00000   | 101.81584 |           |              | 101.79686      |                   |            | 0.00          | 13,000,000,000   | 24,800,000,000.00 |
| FRJ18            | On 21/02/2018 | Spot Bond  |     | 0.00000   | 103.24320 |           |              | 103.22346      |                   |            | 0.00          | 3,000,000,000    | 19,200,000,000.00 |
| FRJ19            | On 04/04/2019 | Spot Bond  |     | 0.00000   | 100.76797 |           |              | 100.74843      |                   |            | 0.00          | 21,000,000,000   | 35,450,000,000.00 |
| FRJ20            | On 20/09/2020 | Spot Bond  |     | 0.00000   | 100.07971 |           |              | 100.05975      |                   |            | 0.00          | 2,000,000,000    | 2,014,800,000.00  |
| FRJ21            | On 15/09/2021 | Spot Bond  |     | 0.00000   | 100.77734 |           |              | 100.75776      |                   |            | 0.00          | 0                | 0.00              |
| FRS100           | On 15/01/2024 | Spot Bond  |     | 2.18800   | 97.62630  |           | 2.18800      | 97.60610       |                   |            | 0.00          | 0                | 0.00              |
| FRS101           | On 31/01/2038 | Spot Bond  |     | 2.52000   | 129.78813 |           | 2.52000      | 129.75997      |                   |            | 0.00          | 0                | 0.00              |
| FRS102           | On 21/01/2017 | Spot Bond  |     | 0.00000   | 100.19715 |           |              | 100.17740      |                   |            | 0.00          | 0                | 0.00              |
| FRS103           | On 23/01/2024 | Spot Bond  |     | 10.38000  | 100.22303 |           | 10.38000     | 100.19512      |                   |            | 0.00          | 0                | 0.00              |
| FRS104           | On 23/01/2024 | Spot Bond  |     | 10.38000  | 100.22303 |           | 10.38000     | 100.19512      |                   |            | 0.00          | 0                | 0.00              |
| FRS105           | On 10/11/2015 | Spot Bond  |     | 0.00000   | 103.79000 |           |              | 103.79000      |                   |            | 0.00          | 0                | 0.00              |
| FRS106           | On 22/10/2014 | Spot Bond  |     | 0.00000   | 100.03395 |           |              | 100.01696      |                   |            | 0.00          | 0                | 0.00              |
| FRS107           | On 30/01/2016 | Spot Bond  |     | 0.00000   | 100.02375 |           |              | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| FRS108           | On 31/01/2038 | Spot Bond  |     | 2.66000   | 104.74868 |           | 2.66000      | 104.72557      |                   |            | 0.00          | 0                | 0.00              |
| FRS109           | On 07/12/2033 | Spot Bond  |     | 2.62000   | 203.55941 |           | 2.62000      | 203.51486      |                   |            | 0.00          | 0                | 0.00              |
| FRS110           | On 31/01/2038 | Spot Bond  |     | 2.63000   | 105.31326 |           | 2.63000      | 105.29010      |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS111           | On 03/04/2015 | Spot Bond  | 0.00000   |       | 100.44612 |           |              | 100.42894      |                   |            | 0.00          | 0                | 0.00          |
| FRS112           | On 07/12/2033 | Spot Bond  | 2.65000   |       | 202.68473 |           | 2.65000      | 202.64021      |                   |            | 0.00          | 0                | 0.00          |
| FRS113           | On 29/04/2019 | Spot Bond  | 0.00000   |       | 100.05116 |           |              | 100.02558      |                   |            | 0.00          | 0                | 0.00          |
| FRS114           | On 31/01/2025 | Spot Bond  | 2.45000   |       | 108.11669 |           | 2.45000      | 108.09345      |                   |            | 0.00          | 0                | 0.00          |
| FRS115           | On 31/03/2038 | Spot Bond  | 2.72000   |       | 103.63045 |           | 2.72000      | 103.60741      |                   |            | 0.00          | 0                | 0.00          |
| FRS116           | On 26/06/2015 | Spot Bond  | 0.00000   |       | 100.56222 |           |              | 100.54463      |                   |            | 0.00          | 0                | 0.00          |
| FRS117           | On 05/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS36            | On 07/12/2023 | Spot Bond  | 2.64000   |       | 264.49039 |           | 2.64000      | 264.43237      |                   |            | 0.00          | 0                | 0.00          |
| FRS37            | On 07/12/2023 | Spot Bond  | 2.14000   |       | 274.65210 |           | 2.14000      | 274.59555      |                   |            | 0.00          | 0                | 0.00          |
| FRS43            | On 07/12/2023 | Spot Bond  | 2.86000   |       | 260.16268 |           | 2.86000      | 260.10407      |                   |            | 0.00          | 0                | 0.00          |
| FRS46            | On 31/01/2022 | Spot Bond  | 2.56000   |       | 126.59851 |           | 2.54000      | 126.74191      |                   |            | 0.00          | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  | 0.00000   |       | 100.01380 |           |              | 100.03921      |                   |            | 0.00          | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  | 2.09000   |       | 126.69027 |           | 2.07000      | 126.83613      |                   |            | 0.00          | 0                | 0.00          |
| FRS56            | On 19/07/2016 | Spot Bond  | 0.00000   |       | 100.22228 |           |              | 100.20011      |                   |            | 0.00          | 0                | 0.00          |
| FRS59            | On 07/10/2016 | Spot Bond  | 0.00000   |       | 100.48170 |           |              | 100.46019      |                   |            | 0.00          | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  | 0.00000   |       | 99.91938  |           |              | 101.78576      |                   |            | 0.00          | 0                | 0.00          |
| FRS64            | On 26/01/2042 | Spot Bond  | 2.50000   |       | 104.52562 |           | 2.50000      | 104.50313      |                   |            | 0.00          | 0                | 0.00          |
| FRS69            | On 31/05/2017 | Spot Bond  | 104.97509 |       | 19.17518  |           | 104.97509    | 19.12668       |                   |            | 0.00          | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 |       | 23.33113  |           | 101.07593    | 23.27406       |                   |            | 0.00          | 0                | 0.00          |
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 |       | 15.61918  |           | 100.44759    | 15.58118       |                   |            | 0.00          | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 |       | 21.71885  |           | 100.76967    | 21.66588       |                   |            | 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  | 2.14000   |       | 114.89856 |           | 2.14000      | 114.87491      |                   |            | 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          |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest     |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| FRS85            | On 31/01/2025 | Spot Bond  | 2.31000  |       | 109.54720 |           | 2.31000      | 109.52406      |                   |            | 0.00                  | 0                | 0.00              |
| FRS86            | On 23/04/2018 | Spot Bond  | 0.00000  |       | 98.50821  |           |              | 98.50712       |                   |            | 0.00                  | 0                | 0.00              |
| FRS87            | On 31/01/2025 | Spot Bond  | 2.34000  |       | 109.23889 |           | 2.34000      | 109.21573      |                   |            | 0.00                  | 0                | 0.00              |
| FRS88            | On 28/05/2020 | Spot Bond  | 0.00000  |       | 101.46606 |           |              | 101.44246      |                   |            | 0.00                  | 0                | 0.00              |
| FRS90            | On 07/12/2023 | Spot Bond  | 2.34000  |       | 342.76421 |           | 2.34000      | 342.69181      |                   |            | 0.00                  | 0                | 0.00              |
| FRS93            | On 11/08/2014 | Spot Bond  | 0.00000  |       | 101.80189 |           |              | 101.77998      |                   |            | 0.00                  | 0                | 0.00              |
| FRS94            | On 08/08/2018 | Spot Bond  | 0.00000  |       | 101.69878 |           |              | 101.67839      |                   |            | 0.00                  | 0                | 0.00              |
| FRS95            | On 11/08/2014 | Spot Bond  | 0.00000  |       | 101.61820 |           |              | 101.59852      |                   |            | 0.00                  | 0                | 0.00              |
| FRS96            | On 24/08/2018 | Spot Bond  | 0.00000  |       | 101.34836 |           |              | 101.32646      |                   |            | 0.00                  | 0                | 0.00              |
| FRS97            | On 29/08/2018 | Spot Bond  | 0.00000  |       | 101.20322 |           |              | 101.18325      |                   |            | 0.00                  | 0                | 0.00              |
| FRS99            | On 09/10/2014 | Spot Bond  | 0.00000  |       | 100.44485 |           |              | 100.42308      |                   |            | 0.00                  | 0                | 0.00              |
| FRX14            | On 01/09/2014 | Spot Bond  | 5.88500  |       | 103.71489 |           | 5.86500      | 103.70012      |                   |            | 0.00                  | 0                | 110,000,000.00    |
| FRX15            | On 14/03/2015 | Spot Bond  | 6.71500  |       | 104.51194 |           | 6.70000      | 104.50235      |                   |            | 0.00                  | 0                | 100,000,000.00    |
| FRX16            | On 15/09/2016 | Spot Bond  | 7.51500  |       | 103.92255 |           | 7.50000      | 103.93092      |                   |            | 0.00                  | 0                | 0.00              |
| FRX17            | On 15/09/2017 | Spot Bond  | 7.90000  |       | 104.80524 |           | 7.88500      | 104.82449      |                   |            | 0.00                  | 0                | 20,850,000,000.00 |
| FRX18            | On 14/04/2018 | Spot Bond  | 8.01500  |       | 110.90506 |           | 8.00000      | 110.93089      |                   |            | 0.00                  | 0                | 300,000,000.00    |
| FRX19            | On 15/11/2019 | Spot Bond  | 8.57000  |       | 103.65907 |           | 8.54500      | 103.74136      |                   |            | 0.00                  | 0                | 7,170,000,000.00  |
| FRX20            | On 01/10/2020 | Spot Bond  | 8.73000  |       | 102.96564 |           | 8.70500      | 103.05919      |                   |            | 0.00                  | 0                | 0.00              |
| FRX23            | On 28/02/2023 | Spot Bond  | 9.32000  |       | 94.07111  |           | 9.28500      | 94.23971       |                   |            | 9,320,000,000,000.00  | 1,000,000,000    | 18,700,000,000.00 |
| FRX24            | On 10/12/2024 | Spot Bond  | 9.49000  |       | 109.66951 |           | 9.46000      | 109.84810      |                   |            | 0.00                  | 0                | 10,000,000,000.00 |
| FRX26            | On 01/10/2026 | Spot Bond  | 9.79000  |       | 101.07872 |           | 9.76000      | 101.26039      |                   |            | 97,900,000,000,000.00 | 10,000,000,000   | 30,500,000,000.00 |
| FRX31            | On 21/02/2031 | Spot Bond  | 10.12000 |       | 99.25510  |           | 10.09500     | 99.41976       |                   |            | 0.00                  | 0                | 0.00              |
| FRX45            | On 14/04/2045 | Spot Bond  | 10.37000 |       | 80.50693  |           | 10.34000     | 80.70749       |                   |            | 0.00                  | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| 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   |       | 100.71512 |           |              | 100.69658      |                   |            | 0.00          | 0                | 0.00              |
| FS1A3            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.74297 |           |              | 100.72374      |                   |            | 0.00          | 0                | 0.00              |
| FS1A4            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.75409 |           |              | 100.73460      |                   |            | 0.00          | 0                | 0.00              |
| FS1A5            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.78186 |           |              | 100.76168      |                   |            | 0.00          | 0                | 0.00              |
| FS1B1            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.82631 |           |              | 100.80504      |                   |            | 0.00          | 0                | 0.00              |
| FS1C1            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 100.85964 |           |              | 100.83754      |                   |            | 0.00          | 0                | 0.00              |
| FS1D1            | On 20/03/2038 | Spot Bond  | 0.00000   |       | 101.00387 |           |              | 100.97823      |                   |            | 0.00          | 0                | 0.00              |
| FS2A1            | On 20/02/2015 | Spot Bond  | 0.00000   |       | 101.21382 |           |              | 101.19567      |                   |            | 0.00          | 0                | 0.00              |
| FS2A2            | On 20/02/2017 | Spot Bond  | 0.00000   |       | 101.27869 |           |              | 101.25962      |                   |            | 0.00          | 0                | 0.00              |
| FS2A3            | On 20/08/2038 | Spot Bond  | 0.00000   |       | 101.33753 |           |              | 101.31763      |                   |            | 0.00          | 0                | 0.00              |
| FS2A4            | On 20/08/2038 | Spot Bond  | 0.00000   |       | 101.35131 |           |              | 101.33122      |                   |            | 0.00          | 0                | 0.00              |
| FS2A5            | On 20/08/2038 | Spot Bond  | 0.00000   |       | 101.39056 |           |              | 101.36992      |                   |            | 0.00          | 0                | 0.00              |
| FS2B1            | On 20/08/2038 | Spot Bond  | 0.00000   |       | 101.44946 |           |              | 101.42799      |                   |            | 0.00          | 0                | 0.00              |
| FS2C1            | On 20/08/2038 | Spot Bond  | 0.00000   |       | 101.49854 |           |              | 101.47638      |                   |            | 0.00          | 0                | 0.00              |
| FS2D1            | On 20/08/2038 | Spot Bond  | 0.00000   |       | 101.71440 |           |              | 101.68919      |                   |            | 0.00          | 0                | 0.00              |
| GBL01            | On 15/10/2015 | Spot Bond  | 0.00000   |       | 100.62657 |           |              | 100.60579      |                   |            | 0.00          | 0                | 0.00              |
| GFC03            | On 10/04/2015 | Spot Bond  | 0.00000   |       | 100.91801 |           |              | 100.89858      |                   |            | 0.00          | 0                | 0.00              |
| GFC04            | On 11/04/2017 | Spot Bond  | 9.16000   |       | 103.61254 |           | 9.14500      | 103.62257      |                   |            | 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   |       | 101.42418 |           |              | 101.40781      |                   |            | 0.00          | 0                | 0.00              |
| GPT30            | On 06/11/2014 | Spot Bond  | 100.00000 |       | 99.26740  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| GRB95            | On 28/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| GRB96            | On 27/10/2014 | Spot Bond  | 0.00000   |       | 98.50856  |           | 100.00000    | 80.39648       |                   |            | 0.00          | 15,441,850,000   | 30,893,700,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| 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   | 100.11409 |           |              | 100.09505      |                   |            | 0.00          | 0                | 5,689,188.00     |
| GRH1A2           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.11647 |           |              | 100.09703      |                   |            | 0.00          | 0                | 0.00             |
| GRH1A3           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.12107 |           |              | 100.10088      |                   |            | 0.00          | 0                | 0.00             |
| GRH1B            | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.12678 |           |              | 100.10563      |                   |            | 0.00          | 0                | 0.00             |
| GRH1C            | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.13469 |           |              | 100.11221      |                   |            | 0.00          | 0                | 0.00             |
| GRH1YU           | On 25/10/2039 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00             |
| GRT01            | On 08/12/2014 | Spot Bond  |     | 0.00000   | 101.03934 |           |              | 101.01852      |                   |            | 0.00          | 0                | 0.00             |
| GRT02            | On 13/05/2016 | Spot Bond  |     | 0.00000   | 102.37886 |           |              | 102.36000      |                   |            | 0.00          | 500,000,000      | 500,000,000.00   |
| GRT03            | On 15/10/2015 | Spot Bond  |     | 0.00000   | 100.29700 |           |              | 100.27648      |                   |            | 0.00          | 0                | 0.00             |
| GRT04            | On 15/09/2016 | Spot Bond  |     | 0.00000   | 102.13956 |           |              | 102.12053      |                   |            | 0.00          | 0                | 0.00             |
| GRT05            | On 25/01/2015 | Spot Bond  |     | 0.00000   | 100.47839 |           |              | 100.37929      |                   |            | 0.00          | 0                | 15,000,000.00    |
| GRT06            | On 11/12/2017 | Spot Bond  |     | 0.00000   | 100.98942 |           |              | 100.96874      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| GRT07            | On 21/02/2024 | Spot Bond  |     | 0.00000   | 101.49651 |           |              | 101.47394      |                   |            | 0.00          | 0                | 0.00             |
| GRT08            | On 24/06/2019 | Spot Bond  |     | 0.00000   | 100.71770 |           |              | 100.69711      |                   |            | 0.00          | 0                | 0.00             |
| GRX01U           | On 30/06/2032 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00             |
| GSIS02           | On 24/02/2015 | Spot Bond  |     | 0.00000   | 101.17656 |           |              | 101.15673      |                   |            | 0.00          | 0                | 0.00             |
| GSIS03           | On 26/06/2015 | Spot Bond  |     | 0.00000   | 100.60334 |           |              | 100.58505      |                   |            | 0.00          | 0                | 0.00             |
| GSIZ16           | On 23/09/2016 | Spot Bond  |     | 0.00000   | 101.77735 |           |              | 101.75652      |                   |            | 0.00          | 0                | 0.00             |
| HCH01            | On 25/10/2016 | Spot Bond  |     | 0.00000   | 100.14813 |           |              | 100.04272      |                   |            | 0.00          | 0                | 0.00             |
| HILB01           | On 18/07/2015 | Spot Bond  |     | 0.00000   | 100.67058 |           |              | 100.65150      |                   |            | 0.00          | 0                | 0.00             |
| HILB02           | On 13/09/2017 | Spot Bond  |     | 0.00000   | 100.94745 |           |              | 100.92674      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| HILB03           | On 02/05/2018 | Spot Bond  | 0.00000   |       | 99.92354  |           |              | 99.90422       |                   |            | 0.00          | 0                | 0.00              |
| HILB04           | On 01/11/2019 | Spot Bond  | 0.00000   |       | 99.98057  |           |              | 99.96120       |                   |            | 0.00          | 0                | 0.00              |
| HILC12           | On 28/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| HILC13           | On 07/08/2014 | Spot Bond  | 0.00000   |       | 101.37737 |           |              | 101.36097      |                   |            | 0.00          | 0                | 0.00              |
| HILC14           | On 24/10/2014 | Spot Bond  | 0.00000   |       | 100.05119 |           | 100.00000    | 83.45147       |                   |            | 0.00          | 74,400,000,000   | 50,000,000,000.00 |
| HM1B5U           | On 19/07/2045 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00              |
| HM1B6U           | On 19/07/2045 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00              |
| HMS1B2           | On 19/07/2045 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| HMS1B3           | On 19/07/2045 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| HMS1B7           | On 19/07/2046 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| HMS1B8           | On 19/07/2015 | Spot Bond  | 0.00000   |       | 100.21068 |           |              | 100.18967      |                   |            | 0.00          | 0                | 0.00              |
| HMS1B9           | On 19/07/2015 | Spot Bond  | 8.12253   |       | 94.39379  |           | 8.10783      | 94.40057       |                   |            | 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   |       | 100.22013 |           |              | 100.19816      |                   |            | 0.00          | 0                | 0.00              |
| HMS1C5           | On 19/07/2015 | Spot Bond  | 8.47521   |       | 104.41639 |           | 8.46052      | 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   |       | 100.23225 |           |              | 100.20908      |                   |            | 0.00          | 0                | 0.00              |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 8.92542   |       | 104.41639 |           | 8.91075      | 104.41639      |                   |            | 0.00          | 0                | 0.00              |
| HMS1E2           | On 19/07/2045 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00              |
| HMS1E4           | On 19/07/2015 | Spot Bond  | 0.00000   |       | 100.24706 |           |              | 100.22241      |                   |            | 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   |       | 100.26973 |           |              | 100.24823      |                   |            | 0.00          | 0                | 0.00              |
| HPF02            | On 15/04/2015 | Spot Bond  | 0.00000   |       | 100.33805 |           |              | 100.31496      |                   |            | 0.00          | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| HPF03            | On 15/04/2016 | Spot Bond  | 0.00000   | 100.35085 |           |              | 100.32695      |                   |            | 0.00                 | 0                | 0.00              |
| HPF04            | On 17/02/2017 | Spot Bond  | 0.00000   | 101.78790 |           |              | 101.76567      |                   |            | 0.00                 | 0                | 0.00              |
| HPF05            | On 17/02/2017 | Spot Bond  | 9.19000   | 106.02910 |           | 9.17500      | 106.03655      |                   |            | 0.00                 | 0                | 0.00              |
| HWAY20           | On 31/07/2020 | Spot Bond  | 8.14000   | 107.52439 |           | 8.11500      | 107.62311      |                   |            | 0.00                 | 0                | 2,120,000,000.00  |
| HWAY23           | On 07/12/2023 | Spot Bond  | 1.92000   | 279.27119 |           | 1.92000      | 279.21535      |                   |            | 0.00                 | 0                | 9,700,000,000.00  |
| HWAY24           | On 07/12/2024 | Spot Bond  | 1.94000   | 285.07667 |           | 1.94000      | 285.01953      |                   |            | 0.00                 | 0                | 0.00              |
| HWAY34           | On 31/07/2034 | Spot Bond  | 9.50000   | 97.77962  |           | 9.46500      | 98.06074       |                   |            | 5,270,600,000,000.00 | 554,800,000      | 3,611,000,000.00  |
| HWAY35           | On 31/07/2035 | Spot Bond  | 9.53000   | 97.47781  |           | 9.49500      | 97.76246       |                   |            | 0.00                 | 0                | 0.00              |
| HWF01U           | On 26/03/2015 | Spot Bond  | 100.00000 | 55.73627  |           | 100.00000    | 55.60125       |                   |            | 0.00                 | 0                | 0.00              |
| HWF02U           | On 30/09/2016 | Spot Bond  | 100.00000 | 14.46986  |           | 100.00000    | 14.43481       |                   |            | 0.00                 | 0                | 0.00              |
| HWF03U           | On 09/10/2014 | Spot Bond  | 100.00000 | 85.54201  |           | 100.00000    | 85.34582       |                   |            | 0.00                 | 0                | 0.00              |
| HWF04U           | On 09/10/2015 | Spot Bond  | 100.00000 | 38.81335  |           | 100.00000    | 38.71933       |                   |            | 0.00                 | 0                | 0.00              |
| HWF05U           | On 09/10/2016 | Spot Bond  | 100.00000 | 19.81218  |           | 100.00000    | 19.76417       |                   |            | 0.00                 | 0                | 0.00              |
| HWF06U           | On 20/11/2016 | Spot Bond  | 100.00000 | 15.98279  |           | 100.00000    | 15.94407       |                   |            | 0.00                 | 0                | 0.00              |
| HWF07U           | On 26/03/2015 | Spot Bond  | 100.00000 | 59.14947  |           | 100.00000    | 59.00617       |                   |            | 0.00                 | 0                | 0.00              |
| I2025            | On 31/01/2025 | Spot Bond  | 1.70000   | 116.03199 |           | 1.70000      | 116.00943      |                   |            | 3,938,316,560,000.00 | 2,316,656,800    | 03,227,900,000.00 |
| I2038            | On 31/01/2038 | Spot Bond  | 1.90000   | 120.24528 |           | 1.90000      | 120.22124      |                   |            | 690,084,560,000.00   | 363,202,400      | 80,630,000,000.00 |
| I2046            | On 31/03/2046 | Spot Bond  | 1.94000   | 121.22703 |           | 1.94000      | 121.20272      |                   |            | 196,736,176,000.00   | 101,410,400      | 83,400,705,200.00 |
| I2050            | On 31/12/2050 | Spot Bond  | 2.00000   | 127.44664 |           | 2.00000      | 127.42093      |                   |            | 605,576,400,000.00   | 302,788,200      | 30,040,794,100.00 |
| IBC01            | On 16/03/2015 | Spot Bond  | 0.00000   | 94.75000  |           |              | 94.70000       |                   |            | 0.00                 | 0                | 0.00              |
| IBL11            | On 12/03/2015 | Spot Bond  | 7.64500   | 105.54835 |           | 7.63000      | 105.53590      |                   |            | 0.00                 | 0                | 0.00              |
| IBL13            | On 12/03/2015 | Spot Bond  | 0.00000   | 101.54810 |           |              | 101.52828      |                   |            | 0.00                 | 0                | 0.00              |
| IBL14            | On 28/06/2015 | Spot Bond  | 0.00000   | 101.63833 |           |              | 101.61988      |                   |            | 0.00                 | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| IBL21            | On 15/03/2016 | Spot Bond  | 8.14500   | 105.58742 |           | 8.13000      | 105.58731      |                   |            | 0.00          | 0                | 200,000,000.00    |
| IBL22            | On 15/03/2018 | Spot Bond  | 8.06000   | 109.69174 |           | 8.04500      | 109.71632      |                   |            | 0.00          | 0                | 0.00              |
| IBL25            | On 18/08/2014 | Spot Bond  | 0.00000   | 101.38104 |           |              | 101.36105      |                   |            | 0.00          | 0                | 400,000,000.00    |
| IBL26            | On 18/08/2014 | Spot Bond  | 4.66000   | 119.68333 |           | 4.66000      | 119.65040      |                   |            | 0.00          | 0                | 0.00              |
| IBL28            | On 18/08/2016 | Spot Bond  | 7.96500   | 104.28300 |           | 7.95000      | 104.28852      |                   |            | 0.00          | 0                | 0.00              |
| IBL32            | On 03/11/2014 | Spot Bond  | 0.00000   | 99.92828  |           |              | 99.91018       |                   |            | 0.00          | 0                | 0.00              |
| IBL33            | On 03/11/2016 | Spot Bond  | 0.00000   | 99.92392  |           |              | 99.90473       |                   |            | 0.00          | 0                | 0.00              |
| IBL34            | On 31/01/2017 | Spot Bond  | 1.51000   | 128.29009 |           | 1.51000      | 128.26581      |                   |            | 0.00          | 0                | 0.00              |
| IBL36            | On 31/01/2022 | Spot Bond  | 2.16000   | 130.06804 |           | 2.14000      | 130.21742      |                   |            | 0.00          | 0                | 0.00              |
| IBL37            | On 02/04/2015 | Spot Bond  | 0.00000   | 100.87669 |           |              | 100.85827      |                   |            | 0.00          | 0                | 0.00              |
| IBL38            | On 02/04/2017 | Spot Bond  | 0.00000   | 101.76387 |           |              | 101.74459      |                   |            | 0.00          | 0                | 190,000,000.00    |
| IBL39            | On 02/04/2018 | Spot Bond  | 8.18000   | 104.67771 |           | 8.16500      | 104.70215      |                   |            | 0.00          | 0                | 0.00              |
| IBL40            | On 15/06/2015 | Spot Bond  | 0.00000   | 101.29560 |           |              | 101.27714      |                   |            | 0.00          | 0                | 0.00              |
| IBL42            | On 15/06/2017 | Spot Bond  | 0.00000   | 102.43392 |           |              | 102.41487      |                   |            | 0.00          | 0                | 0.00              |
| IBL43            | On 15/11/2015 | Spot Bond  | 0.00000   | 101.76450 |           |              | 101.74548      |                   |            | 0.00          | 0                | 0.00              |
| IBL45            | On 21/12/2018 | Spot Bond  | 8.77500   | 98.08531  |           | 8.76000      | 98.11514       |                   |            | 0.00          | 0                | 0.00              |
| IBL46            | On 15/01/2020 | Spot Bond  | 9.24000   | 91.92799  |           | 9.21500      | 92.00532       |                   |            | 0.00          | 0                | 16,450,000,000.00 |
| IBL48            | On 19/03/2016 | Spot Bond  | 0.00000   | 101.10750 |           |              | 101.08871      |                   |            | 0.00          | 0                | 0.00              |
| IBL49            | On 02/04/2018 | Spot Bond  | 8.26000   | 99.50875  |           | 8.24500      | 99.53268       |                   |            | 0.00          | 0                | 0.00              |
| IBL50            | On 02/08/2020 | Spot Bond  | 9.29000   | 99.09115  |           | 9.26500      | 99.17892       |                   |            | 0.00          | 0                | 0.00              |
| IBL52            | On 31/07/2016 | Spot Bond  | 0.00000   | 99.99990  |           |              | 99.98217       |                   |            | 0.00          | 0                | 0.00              |
| IBL53            | On 31/07/2018 | Spot Bond  | 0.00000   | 99.99993  |           |              | 99.98166       |                   |            | 0.00          | 0                | 0.00              |
| IBL54            | On 31/07/2016 | Spot Bond  | 7.90500   | 98.80988  |           | 7.89000      | 98.81580       |                   |            | 0.00          | 0                | 0.00              |
| IBL55            | On 31/07/2018 | Spot Bond  | 8.55500   | 98.51898  |           | 8.54000      | 98.54569       |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| IBL56            | On 31/01/2019 | Spot Bond  | 0.00000   | 99.99976  |           |              | 99.97947       |                   |                          | 0.00           | 0                 | 0.00           |
| IBL57            | On 13/02/2017 | Spot Bond  | 0.00000   | 101.45237 |           |              | 101.43348      |                   |                          | 0.00           | 0                 | 0.00           |
| IBL58            | On 13/02/2017 | Spot Bond  | 7.83000   | 105.50813 |           | 7.81500      | 105.52004      |                   |                          | 0.00           | 0                 | 0.00           |
| IBL59            | On 17/02/2019 | Spot Bond  | 8.51500   | 106.73991 |           | 8.50000      | 106.77187      |                   |                          | 0.00           | 0                 | 0.00           |
| IBL60            | On 17/02/2024 | Spot Bond  | 9.68000   | 108.16654 |           | 9.64500      | 108.35871      |                   |                          | 0.00           | 0                 | 0.00           |
| IBL61            | On 31/03/2019 | Spot Bond  | 0.00000   | 100.57278 |           |              | 100.55315      |                   |                          | 0.00           | 0                 | 0.00           |
| IBL62            | On 24/04/2017 | Spot Bond  | 0.00000   | 100.13337 |           |              | 100.11427      |                   |                          | 0.00           | 0                 | 0.00           |
| IBL63            | On 29/07/2017 | Spot Bond  | 100.00000 | 8.85688   |           | 100.00000    | 8.81793        |                   | 2,000,000,000,000,000.00 | 20,000,000,000 | 99,300,000,000.00 |                |
| IBL64            | On 29/07/2019 | Spot Bond  | 100.00000 | 1.55276   |           | 100.00000    | 1.54791        |                   | 7,370,000,000,000,000.00 | 73,700,000,000 | 73,700,000,000.00 |                |
| IBL65            | On 29/07/2021 | Spot Bond  | 100.00000 | 0.34558   |           | 100.00000    | 0.34406        |                   | 750,000,000,000,000.00   | 7,500,000,000  | 7,500,000,000.00  |                |
| IDC01U           | On 08/11/2026 | Spot Bond  | 100.00000 | 0.00477   |           | 100.00000    | 0.00476        |                   |                          | 0.00           | 0                 | 0.00           |
| IDCG01           | On 22/10/2016 | Spot Bond  | 0.00000   | 100.27286 |           |              | 100.15160      |                   |                          | 0.00           | 600,000,000       | 600,000,000.00 |
| IDCG02           | On 22/10/2018 | Spot Bond  | 0.00000   | 100.17791 |           |              | 100.15812      |                   |                          | 0.00           | 0                 | 0.00           |
| IDCG03           | On 22/10/2020 | Spot Bond  | 8.91000   | 99.57643  |           | 8.88500      | 99.66845       |                   |                          | 0.00           | 0                 | 0.00           |
| IDCP01           | On 19/04/2015 | Spot Bond  | 5.00000   | 101.39951 |           | 5.00000      | 101.38582      |                   |                          | 0.00           | 0                 | 0.00           |
| IDCP02           | On 19/04/2015 | Spot Bond  | 5.00000   | 101.39951 |           | 5.00000      | 101.38582      |                   |                          | 0.00           | 0                 | 0.00           |
| IDCP03           | On 31/01/2017 | Spot Bond  | 5.00000   | 100.00000 |           | 5.00000      | 99.98636       |                   |                          | 0.00           | 0                 | 0.00           |
| IDCP04           | On 19/10/2017 | Spot Bond  | 5.00000   | 101.39951 |           | 5.00000      | 101.38582      |                   |                          | 0.00           | 0                 | 0.00           |
| IDCP05           | On 14/03/2018 | Spot Bond  | 4.00000   | 101.50721 |           | 4.00000      | 101.49628      |                   |                          | 0.00           | 0                 | 0.00           |
| IDW01U           | On 30/06/2016 | Spot Bond  | 100.00000 | 29.98823  |           | 100.00000    | 29.85161       |                   |                          | 0.00           | 0                 | 0.00           |
| IDW02U           | On 30/06/2016 | Spot Bond  | 100.00000 | 29.76791  |           | 100.00000    | 29.63229       |                   |                          | 0.00           | 0                 | 0.00           |
| IDW03U           | On 30/06/2016 | Spot Bond  | 100.00000 | 29.76791  |           | 100.00000    | 29.63229       |                   |                          | 0.00           | 0                 | 0.00           |
| IFM01            | On 31/03/2016 | Spot Bond  | 9.20000   | 109.12896 |           | 9.20000      | 109.10215      |                   |                          | 0.00           | 0                 | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IHL01            | On 29/12/2014 | Spot Bond  | 0.00000   | 100.66593 |           |              | 100.64331      |                   |            | 0.00          | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  | 0.00000   | 100.66593 |           |              | 100.64331      |                   |            | 0.00          | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  | 0.00000   | 101.66009 |           |              | 101.63622      |                   |            | 0.00          | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  | 100.00000 | 8.17384   | 100.00000 | 8.15404      |                |                   |            | 0.00          | 0                | 0.00          |
| IN02Q            | On 05/08/2014 | Spot Bond  | 0.00000   | 101.58108 |           |              | 101.56208      |                   |            | 0.00          | 0                | 0.00          |
| IN03Q            | On 12/08/2014 | Spot Bond  | 0.00000   | 101.45245 |           |              | 101.43350      |                   |            | 0.00          | 0                | 0.00          |
| IN04             | On 15/03/2015 | Spot Bond  | 8.89500   | 103.32226 | 8.88000   | 103.30682    |                |                   |            | 0.00          | 0                | 0.00          |
| IN04Q            | On 26/08/2014 | Spot Bond  | 0.00000   | 101.18992 |           |              | 101.17107      |                   |            | 0.00          | 0                | 0.00          |
| IN06H            | On 10/09/2014 | Spot Bond  | 0.00000   | 100.85283 |           |              | 100.83519      |                   |            | 0.00          | 0                | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  | 0.00000   | 99.28524  |           |              | 99.25943       |                   |            | 0.00          | 0                | 0.00          |
| IN191U           | On 16/05/2017 | Spot Bond  | 100.00000 | 10.32871  | 100.00000 | 10.30369     |                |                   |            | 0.00          | 0                | 0.00          |
| IN253U           | On 04/07/2015 | Spot Bond  | 100.00000 | 57.96285  | 100.00000 | 57.78189     |                |                   |            | 0.00          | 0                | 0.00          |
| IN255U           | On 11/09/2014 | Spot Bond  | 100.00000 | 89.68059  | 100.00000 | 89.46078     |                |                   |            | 0.00          | 0                | 0.00          |
| IN262U           | On 15/01/2015 | Spot Bond  | 100.00000 | 68.48030  | 100.00000 | 68.35206     |                |                   |            | 0.00          | 0                | 0.00          |
| IN431U           | On 29/07/2014 | Spot Bond  | 100.00000 | 81.19501  | 100.00000 | 81.19501     |                |                   |            | 0.00          | 0                | 0.00          |
| IN432U           | On 05/08/2014 | Spot Bond  | 100.00000 | 98.64865  | 100.00000 | 99.85235     |                |                   |            | 0.00          | 0                | 0.00          |
| IN433U           | On 12/08/2014 | Spot Bond  | 100.00000 | 98.26923  | 100.00000 | 98.00926     |                |                   |            | 0.00          | 0                | 0.00          |
| IN434U           | On 19/08/2014 | Spot Bond  | 100.00000 | 96.47786  | 100.00000 | 96.22727     |                |                   |            | 0.00          | 0                | 0.00          |
| IN435U           | On 26/08/2014 | Spot Bond  | 100.00000 | 94.75064  | 100.00000 | 94.50893     |                |                   |            | 0.00          | 0                | 0.00          |
| IN436U           | On 02/09/2014 | Spot Bond  | 100.00000 | 98.41270  | 100.00000 | 97.63779     |                |                   |            | 0.00          | 0                | 0.00          |
| IN437U           | On 09/09/2014 | Spot Bond  | 100.00000 | 94.63158  | 100.00000 | 93.92538     |                |                   |            | 0.00          | 0                | 0.00          |
| IN441U           | On 07/10/2014 | Spot Bond  | 100.00000 | 96.92210  | 100.00000 | 96.30080     |                |                   |            | 0.00          | 0                | 0.00          |
| IN442U           | On 14/10/2014 | Spot Bond  | 100.00000 | 90.90112  | 100.00000 | 90.22778     |                |                   |            | 0.00          | 0                | 0.00          |
| IN443U           | On 21/10/2014 | Spot Bond  | 100.00000 | 86.40958  | 100.00000 | 85.80106     |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN445U           | On 04/11/2014 | Spot Bond  | 100.00000 |       | 82.11270  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IN470U           | On 21/10/2014 | Spot Bond  | 100.00000 |       | 81.65548  |           | 100.00000    | 81.47321       |                   |            | 0.00          | 0                | 0.00          |
| IN471U           | On 28/10/2014 | Spot Bond  | 100.00000 |       | 80.39648  |           | 100.00000    | 80.21978       |                   |            | 0.00          | 0                | 0.00          |
| INA432           | On 05/08/2014 | Spot Bond  | 6.00000   |       | 99.86867  |           | 6.00000      | 99.81950       |                   |            | 0.00          | 0                | 0.00          |
| INA433           | On 12/08/2014 | Spot Bond  | 6.05000   |       | 99.75199  |           | 6.05000      | 99.70253       |                   |            | 0.00          | 0                | 0.00          |
| INA435           | On 26/08/2014 | Spot Bond  | 6.15000   |       | 99.51375  |           | 6.15000      | 99.46371       |                   |            | 0.00          | 0                | 0.00          |
| INA437           | On 09/09/2014 | Spot Bond  | 6.15000   |       | 99.28069  |           | 6.15000      | 99.23089       |                   |            | 0.00          | 0                | 0.00          |
| INA441           | On 07/10/2014 | Spot Bond  | 6.25000   |       | 98.79885  |           | 6.25000      | 98.74873       |                   |            | 0.00          | 0                | 0.00          |
| INA442           | On 14/10/2014 | Spot Bond  | 6.25000   |       | 98.68199  |           | 6.25000      | 98.63199       |                   |            | 0.00          | 0                | 0.00          |
| INA443           | On 21/10/2014 | Spot Bond  | 6.25000   |       | 98.56540  |           | 6.25000      | 98.51552       |                   |            | 0.00          | 0                | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  | 0.00000   |       | 100.75293 |           |              | 100.72745      |                   |            | 0.00          | 0                | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  | 11.01270  |       | 101.94168 | 11.00719  | 11.00719     | 101.91623      |                   |            | 0.00          | 0                | 0.00          |
| ING116           | On 31/03/2016 | Spot Bond  | 11.01270  |       | 100.91920 | 11.00719  | 11.00719     | 100.89400      |                   |            | 0.00          | 0                | 0.00          |
| ING132           | On 22/12/2018 | Spot Bond  | 0.00000   |       | 100.85957 |           |              | 100.83585      |                   |            | 0.00          | 0                | 0.00          |
| ING135           | On 10/12/2014 | Spot Bond  | 0.00000   |       | 101.42501 |           |              | 101.39610      |                   |            | 0.00          | 0                | 0.00          |
| ING138           | On 22/03/2017 | Spot Bond  | 0.00000   |       | 100.84246 |           |              | 100.81921      |                   |            | 0.00          | 0                | 0.00          |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000   |       | 102.10155 | 6.50000   | 6.50000      | 102.08371      |                   |            | 0.00          | 0                | 0.00          |
| ING161           | On 20/03/2017 | Spot Bond  | 0.00000   |       | 100.92571 |           |              | 100.90195      |                   |            | 0.00          | 0                | 0.00          |
| ING167           | On 30/09/2014 | Spot Bond  | 0.00000   |       | 100.58127 |           |              | 100.56136      |                   |            | 0.00          | 0                | 0.00          |
| ING196           | On 30/06/2027 | Spot Bond  | 0.00000   |       | 95.57843  |           |              | 95.57843       |                   |            | 0.00          | 0                | 0.00          |
| ING204           | On 13/12/2015 | Spot Bond  | 0.00000   |       | 100.83428 |           |              | 100.81428      |                   |            | 0.00          | 0                | 0.00          |
| ING211           | On 12/04/2016 | Spot Bond  | 0.00000   |       | 100.28771 |           |              | 100.26893      |                   |            | 0.00          | 0                | 0.00          |
| ING228           | On 22/09/2018 | Spot Bond  | 0.00000   |       | 100.82280 |           |              | 100.80000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING232           | On 04/10/2018 | Spot Bond  | 0.00000   | 102.20136 |           |              | 102.18086      |                   |            | 0.00          | 0                | 0.00          |
| ING235           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.67832 |           |              | 100.66067      |                   |            | 0.00          | 0                | 0.00          |
| ING236           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.67280 |           |              | 100.65529      |                   |            | 0.00          | 0                | 0.00          |
| ING241           | On 03/02/2015 | Spot Bond  | 0.00000   | 99.92872  |           |              | 99.91093       |                   |            | 0.00          | 0                | 0.00          |
| ING242           | On 10/02/2015 | Spot Bond  | 0.00000   | 101.38223 |           |              | 101.36418      |                   |            | 0.00          | 0                | 0.00          |
| ING243           | On 18/02/2015 | Spot Bond  | 0.00000   | 101.27136 |           |              | 101.25290      |                   |            | 0.00          | 0                | 0.00          |
| ING244           | On 18/02/2015 | Spot Bond  | 0.00000   | 101.25641 |           |              | 101.23816      |                   |            | 0.00          | 0                | 0.00          |
| ING245           | On 28/08/2014 | Spot Bond  | 0.00000   | 101.07410 |           |              | 101.05651      |                   |            | 0.00          | 0                | 0.00          |
| ING247           | On 17/09/2014 | Spot Bond  | 0.00000   | 102.20767 |           |              | 102.19144      |                   |            | 0.00          | 0                | 0.00          |
| ING251           | On 12/04/2015 | Spot Bond  | 0.00000   | 100.26615 |           |              | 100.24865      |                   |            | 0.00          | 0                | 0.00          |
| ING254           | On 28/11/2014 | Spot Bond  | 0.00000   | 101.15726 |           |              | 101.13918      |                   |            | 0.00          | 0                | 0.00          |
| ING257           | On 22/12/2014 | Spot Bond  | 0.00000   | 100.63784 |           |              | 100.62012      |                   |            | 0.00          | 0                | 0.00          |
| ING263           | On 15/01/2015 | Spot Bond  | 0.00000   | 100.24719 |           |              | 100.22976      |                   |            | 0.00          | 0                | 0.00          |
| ING89            | On 31/12/2014 | Spot Bond  | 0.00000   | 100.79065 |           |              | 100.76388      |                   |            | 0.00          | 0                | 0.00          |
| INGR02           | On 28/11/2014 | Spot Bond  | 0.00000   | 101.08612 |           |              | 101.06853      |                   |            | 0.00          | 0                | 0.00          |
| INGR04           | On 08/05/2015 | Spot Bond  | 0.00000   | 101.62247 |           |              | 101.60315      |                   |            | 0.00          | 0                | 0.00          |
| INGR05           | On 07/11/2014 | Spot Bond  | 0.00000   | 98.28852  |           |              | 98.27123       |                   |            | 0.00          | 0                | 0.00          |
| IP271U           | On 09/10/2014 | Spot Bond  | 100.00000 | 83.90805  |           | 100.00000    | 83.71560       |                   |            | 0.00          | 0                | 0.00          |
| IPF01            | On 13/04/2015 | Spot Bond  | 0.00000   | 100.58765 |           |              | 100.56829      |                   |            | 0.00          | 0                | 0.00          |
| IPF02            | On 13/04/2016 | Spot Bond  | 0.00000   | 100.32296 |           |              | 100.30216      |                   |            | 0.00          | 0                | 0.00          |
| IPF03            | On 13/04/2017 | Spot Bond  | 0.00000   | 100.32755 |           |              | 100.30648      |                   |            | 0.00          | 0                | 0.00          |
| IPF06            | On 13/04/2017 | Spot Bond  | 8.65500   | 102.94112 |           | 8.64000      | 102.95292      |                   |            | 0.00          | 0                | 0.00          |
| IPF07            | On 01/07/2017 | Spot Bond  | 0.00000   | 100.57759 |           |              | 100.55714      |                   |            | 0.00          | 0                | 0.00          |
| IPF08            | On 01/07/2018 | Spot Bond  | 0.00000   | 100.59225 |           |              | 100.57131      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IPF09            | On 01/07/2019 | Spot Bond  | 0.00000 |       | 100.60204 |           |              | 100.58078      |                   |            | 0.00          | 0                | 0.00             |
| IPFC02           | On 15/10/2014 | Spot Bond  | 0.00000 |       | 100.26753 |           |              | 100.25081      |                   |            | 0.00          | 0                | 0.00             |
| IPL10            | On 20/05/2021 | Spot Bond  | 9.46000 |       | 101.36338 |           | 9.43500      | 101.46115      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| IPL5             | On 28/09/2015 | Spot Bond  | 0.00000 |       | 100.92257 |           |              | 100.90116      |                   |            | 0.00          | 0                | 0.00             |
| IPL6             | On 28/09/2017 | Spot Bond  | 8.66000 |       | 106.33909 |           | 8.64500      | 106.35615      |                   |            | 0.00          | 0                | 1,250,000,000.00 |
| IPL7             | On 05/04/2018 | Spot Bond  | 0.00000 |       | 100.46318 |           |              | 100.44248      |                   |            | 0.00          | 0                | 0.00             |
| IPL8             | On 10/10/2020 | Spot Bond  | 0.00000 |       | 100.41435 |           |              | 100.39299      |                   |            | 0.00          | 0                | 0.00             |
| IPL9             | On 20/05/2021 | Spot Bond  | 0.00000 |       | 101.76991 |           |              | 101.74850      |                   |            | 0.00          | 0                | 0.00             |
| IV012            | On 26/11/2014 | Spot Bond  | 0.00000 |       | 101.63060 |           |              | 101.60422      |                   |            | 0.00          | 0                | 0.00             |
| IV013            | On 22/06/2015 | Spot Bond  | 0.00000 |       | 100.87543 |           |              | 100.85130      |                   |            | 0.00          | 0                | 0.00             |
| IV014            | On 22/06/2015 | Spot Bond  | 8.82500 |       | 102.55188 |           | 8.81000      | 102.54052      |                   |            | 0.00          | 0                | 0.00             |
| IV015            | On 20/09/2017 | Spot Bond  | 0.00000 |       | 102.70393 |           |              | 102.68181      |                   |            | 0.00          | 0                | 0.00             |
| IV016            | On 06/12/2021 | Spot Bond  | 0.00000 |       | 101.27712 |           |              | 101.25302      |                   |            | 0.00          | 0                | 0.00             |
| IV017            | On 31/01/2022 | Spot Bond  | 3.25000 |       | 123.49834 |           | 3.23000      | 123.52830      |                   |            | 0.00          | 0                | 0.00             |
| IV019            | On 31/03/2028 | Spot Bond  | 3.71000 |       | 137.98493 |           | 3.71000      | 137.95070      |                   |            | 0.00          | 0                | 0.00             |
| IV022            | On 02/04/2022 | Spot Bond  | 0.00000 |       | 100.64333 |           |              | 100.61990      |                   |            | 0.00          | 0                | 0.00             |
| IV023            | On 11/07/2022 | Spot Bond  | 0.00000 |       | 100.43416 |           |              | 100.41077      |                   |            | 0.00          | 0                | 0.00             |
| IV024            | On 27/07/2022 | Spot Bond  | 0.00000 |       | 100.28097 |           |              | 100.30385      |                   |            | 0.00          | 0                | 0.00             |
| IV025            | On 12/09/2019 | Spot Bond  | 0.00000 |       | 101.10196 |           |              | 101.07853      |                   |            | 0.00          | 0                | 0.00             |
| IV026            | On 27/09/2024 | Spot Bond  | 0.00000 |       | 100.75407 |           |              | 100.73075      |                   |            | 0.00          | 0                | 0.00             |
| IV030            | On 31/01/2025 | Spot Bond  | 3.70000 |       | 96.23252  |           | 3.70000      | 96.20856       |                   |            | 0.00          | 0                | 0.00             |
| IV030A           | On 31/01/2025 | Spot Bond  | 3.70000 |       | 102.34743 |           | 3.70000      | 102.32195      |                   |            | 0.00          | 0                | 0.00             |
| IV031            | On 11/03/2025 | Spot Bond  | 0.00000 |       | 101.18620 |           |              | 101.16154      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV032            | On 14/08/2023 | Spot Bond  | 0.00000   | 101.87056 |           |              | 101.84587      |                   |            | 0.00          | 0                | 0.00          |
| IV04Q            | On 10/09/2014 | Spot Bond  | 0.00000   | 100.85283 |           |              | 100.83519      |                   |            | 0.00          | 0                | 0.00          |
| IV08             | On 30/04/2018 | Spot Bond  | 10.39500  | 113.54849 |           | 10.38000     | 113.56586      |                   |            | 0.00          | 0                | 0.00          |
| IV09             | On 30/04/2018 | Spot Bond  | 0.00000   | 100.18402 |           |              | 100.15892      |                   |            | 0.00          | 0                | 0.00          |
| IV19A            | On 31/03/2028 | Spot Bond  | 3.81000   | 136.46245 |           | 3.81000      | 136.42823      |                   |            | 0.00          | 0                | 0.00          |
| IV432U           | On 07/08/2014 | Spot Bond  | 100.00000 | 99.58392  |           | 100.00000    | 99.31694       |                   |            | 0.00          | 0                | 0.00          |
| IV433U           | On 14/08/2014 | Spot Bond  | 100.00000 | 97.75066  |           | 100.00000    | 97.49342       |                   |            | 0.00          | 0                | 0.00          |
| IV436U           | On 04/09/2014 | Spot Bond  | 100.00000 | 98.32813  |           | 100.00000    | 97.56589       |                   |            | 0.00          | 0                | 0.00          |
| IV440U           | On 02/10/2014 | Spot Bond  | 100.00000 | 98.36066  |           | 100.00000    | 97.56098       |                   |            | 0.00          | 0                | 0.00          |
| IV442U           | On 16/10/2014 | Spot Bond  | 100.00000 | 91.60320  |           | 100.00000    | 91.04803       |                   |            | 0.00          | 0                | 0.00          |
| IV443U           | On 23/10/2014 | Spot Bond  | 100.00000 | 87.85337  |           | 100.00000    | 87.34259       |                   |            | 0.00          | 0                | 0.00          |
| IV444U           | On 30/10/2014 | Spot Bond  | 100.00000 | 84.41925  |           | 100.00000    | 83.94762       |                   |            | 0.00          | 0                | 0.00          |
| IVA01A           | On 28/08/2014 | Spot Bond  | 0.00000   | 101.16552 |           |              | 101.14668      |                   |            | 0.00          | 0                | 0.00          |
| IVA02A           | On 17/10/2014 | Spot Bond  | 0.00000   | 100.22755 |           |              | 100.20907      |                   |            | 0.00          | 0                | 0.00          |
| IVA03A           | On 17/11/2014 | Spot Bond  | 0.00000   | 101.26809 |           |              | 101.24996      |                   |            | 0.00          | 0                | 0.00          |
| IVA432           | On 07/08/2014 | Spot Bond  | 6.00000   | 99.83589  |           | 6.00000      | 99.78676       |                   |            | 0.00          | 0                | 0.00          |
| IVA436           | On 04/09/2014 | Spot Bond  | 6.15000   | 99.36380  |           | 6.15000      | 99.31392       |                   |            | 0.00          | 0                | 0.00          |
| IVA437           | On 11/09/2014 | Spot Bond  | 6.15000   | 99.24749  |           | 6.15000      | 99.19772       |                   |            | 0.00          | 0                | 0.00          |
| IVA441           | On 09/10/2014 | Spot Bond  | 6.25000   | 98.76543  |           | 6.25000      | 98.71535       |                   |            | 0.00          | 0                | 0.00          |
| IVA442           | On 16/10/2014 | Spot Bond  | 6.25000   | 98.64865  |           | 6.25000      | 98.59868       |                   |            | 0.00          | 0                | 0.00          |
| IVC002           | On 12/02/2020 | Spot Bond  | 0.00000   | 101.70932 |           |              | 101.68747      |                   |            | 0.00          | 0                | 0.00          |
| IVC005           | On 27/07/2015 | Spot Bond  | 0.00000   | 100.67637 |           |              | 100.70391      |                   |            | 0.00          | 0                | 0.00          |
| IVC006           | On 28/01/2016 | Spot Bond  | 0.00000   | 100.43152 |           |              | 100.45925      |                   |            | 0.00          | 0                | 0.00          |
| IVC007           | On 04/04/2016 | Spot Bond  | 0.00000   | 100.49708 |           |              | 100.47732      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IVC012           | On 09/08/2014 | Spot Bond  |     | 0.00000 | 99.81486  |           |              | 101.41998      |                   |            | 0.00          | 0                | 0.00          |
| IVC014           | On 20/05/2016 | Spot Bond  |     | 0.00000 | 101.33173 |           |              | 101.31192      |                   |            | 0.00          | 0                | 0.00          |
| IVC015           | On 22/05/2016 | Spot Bond  |     | 0.00000 | 101.49410 |           |              | 101.47113      |                   |            | 0.00          | 0                | 0.00          |
| IVC016           | On 31/05/2017 | Spot Bond  |     | 0.00000 | 101.16538 |           |              | 101.14492      |                   |            | 0.00          | 0                | 0.00          |
| IVC017           | On 12/07/2017 | Spot Bond  |     | 0.00000 | 100.32305 |           |              | 100.30226      |                   |            | 0.00          | 0                | 0.00          |
| IVC018           | On 12/07/2016 | Spot Bond  |     | 0.00000 | 100.32535 |           |              | 100.30442      |                   |            | 0.00          | 0                | 0.00          |
| IVC019           | On 12/07/2017 | Spot Bond  |     | 0.00000 | 100.32995 |           |              | 100.30874      |                   |            | 0.00          | 0                | 0.00          |
| IVC020           | On 12/07/2016 | Spot Bond  |     | 0.00000 | 100.30926 |           |              | 100.28927      |                   |            | 0.00          | 0                | 0.00          |
| IVC021           | On 19/07/2017 | Spot Bond  |     | 0.00000 | 100.20934 |           |              | 100.18845      |                   |            | 0.00          | 0                | 0.00          |
| IVC022           | On 29/07/2016 | Spot Bond  |     | 0.00000 | 100.03847 |           |              | 100.01923      |                   |            | 0.00          | 0                | 0.00          |
| IVC023           | On 19/09/2016 | Spot Bond  |     | 0.00000 | 100.83722 |           |              | 100.81624      |                   |            | 0.00          | 0                | 0.00          |
| IVC024           | On 15/11/2016 | Spot Bond  |     | 0.00000 | 101.49945 |           |              | 101.47924      |                   |            | 0.00          | 0                | 0.00          |
| IVC025           | On 26/02/2016 | Spot Bond  |     | 0.00000 | 101.19912 |           |              | 101.17936      |                   |            | 0.00          | 0                | 0.00          |
| IVC026           | On 26/02/2016 | Spot Bond  |     | 0.00000 | 101.18653 |           |              | 101.16696      |                   |            | 0.00          | 0                | 0.00          |
| IVC027           | On 03/04/2019 | Spot Bond  |     | 0.00000 | 100.56435 |           |              | 100.54293      |                   |            | 0.00          | 0                | 0.00          |
| IVC028           | On 09/04/2015 | Spot Bond  |     | 0.00000 | 100.37351 |           |              | 100.35499      |                   |            | 0.00          | 0                | 0.00          |
| IVC029           | On 24/04/2017 | Spot Bond  |     | 0.00000 | 100.13995 |           |              | 100.11991      |                   |            | 0.00          | 0                | 0.00          |
| IVC030           | On 29/04/2015 | Spot Bond  |     | 0.00000 | 100.03422 |           |              | 100.01713      |                   |            | 0.00          | 0                | 0.00          |
| IVC031           | On 18/08/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IVC032           | On 19/06/2016 | Spot Bond  |     | 0.00000 | 100.77457 |           |              | 100.75508      |                   |            | 0.00          | 0                | 0.00          |
| IVC033           | On 30/06/2019 | Spot Bond  |     | 0.00000 | 100.61473 |           |              | 100.59374      |                   |            | 0.00          | 0                | 0.00          |
| IVC034           | On 30/06/2021 | Spot Bond  |     | 0.00000 | 100.63150 |           |              | 100.60996      |                   |            | 0.00          | 0                | 0.00          |
| IVC035           | On 30/06/2019 | Spot Bond  |     | 0.00000 | 100.63149 |           |              | 100.60996      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|---------------|
| IVC036           | On 16/07/2019 | Spot Bond  | 9.11500   | 101.05690 |           | 9.10000      | 101.09153      |                   |                        | 0.00          | 0                | 0.00          |
| IVC037           | On 16/07/2019 | Spot Bond  | 100.00000 | 16.02276  |           | 100.00000    | 15.96251       |                   |                        | 0.00          | 0                | 0.00          |
| IVC038           | On 16/07/2019 | Spot Bond  | 100.00000 | 9.70844   |           | 100.00000    | 9.66575        |                   |                        | 0.00          | 0                | 0.00          |
| IVC039           | On 17/07/2015 | Spot Bond  | 0.00000   | 100.23892 |           |              | 100.21964      |                   |                        | 0.00          | 0                | 0.00          |
| IVC040           | On 24/07/2021 | Spot Bond  | 9.33000   | 100.27493 |           | 9.30500      | 100.37649      |                   |                        | 0.00          | 0                | 0.00          |
| IVC041           | On 29/07/2017 | Spot Bond  | 100.00000 | 8.85688   |           | 100.00000    | 100.00000      |                   | 200,000,000,000,000.00 | 2,000,000,000 | 2,000,000,000.00 |               |
| IVF57U           | On 12/02/2015 | Spot Bond  | 100.00000 | 65.77835  |           | 100.00000    | 65.61899       |                   |                        | 0.00          | 0                | 0.00          |
| JDG01            | On 30/10/2015 | Spot Bond  | 0.00000   | 100.76525 |           |              | 100.74676      |                   |                        | 0.00          | 0                | 0.00          |
| JDG02U           | On 22/01/2015 | Spot Bond  | 100.00000 | 82.88792  |           | 100.00000    | 82.70454       |                   |                        | 0.00          | 0                | 0.00          |
| JDG03            | On 15/04/2016 | Spot Bond  | 0.00000   | 100.78210 |           |              | 100.76177      |                   |                        | 0.00          | 0                | 0.00          |
| JDG03U           | On 21/02/2016 | Spot Bond  | 100.00000 | 24.91261  |           | 100.00000    | 24.85225       |                   |                        | 0.00          | 0                | 0.00          |
| JDG04            | On 15/04/2018 | Spot Bond  | 0.00000   | 100.96764 |           |              | 100.94613      |                   |                        | 0.00          | 0                | 0.00          |
| JDG07U           | On 14/11/2014 | Spot Bond  | 100.00000 | 96.33508  |           | 100.00000    | 96.08355       |                   |                        | 0.00          | 0                | 0.00          |
| JDG08U           | On 28/11/2014 | Spot Bond  | 100.00000 | 94.36784  |           | 100.00000    | 94.13014       |                   |                        | 0.00          | 0                | 0.00          |
| JDG09U           | On 29/01/2015 | Spot Bond  | 100.00000 | 81.59978  |           | 100.00000    | 81.42200       |                   |                        | 0.00          | 0                | 0.00          |
| JDG10U           | On 29/01/2015 | Spot Bond  | 100.00000 | 71.38519  |           | 100.00000    | 75.57450       |                   |                        | 0.00          | 0                | 0.00          |
| JDG11U           | On 04/02/2015 | Spot Bond  | 100.00000 | 65.76188  |           | 100.00000    | 65.60257       |                   |                        | 0.00          | 0                | 0.00          |
| JDG12U           | On 18/03/2015 | Spot Bond  | 100.00000 | 60.68754  |           | 100.00000    | 60.54053       |                   |                        | 0.00          | 0                | 0.00          |
| KAP001           | On 13/06/2017 | Spot Bond  | 0.00000   | 100.98008 |           |              | 100.95868      |                   |                        | 0.00          | 0                | 0.00          |
| KAP002           | On 13/06/2019 | Spot Bond  | 0.00000   | 101.01785 |           |              | 100.99567      |                   |                        | 0.00          | 0                | 0.00          |
| KAP003           | On 06/06/2019 | Spot Bond  | 0.00000   | 100.75163 |           |              | 100.72975      |                   |                        | 0.00          | 0                | 0.00          |
| KCF03U           | On 30/10/2014 | Spot Bond  | 100.00000 | 75.00000  |           | 100.00000    | 99.63899       |                   |                        | 0.00          | 0                | 0.00          |
| KSB007           | On 31/08/2017 | Spot Bond  | 0.00000   | 103.48017 |           |              | 103.45567      |                   |                        | 0.00          | 0                | 0.00          |
| KSB008           | On 01/11/2017 | Spot Bond  | 0.00000   | 99.97567  |           |              | 99.95156       |                   |                        | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| KW01             | On 31/10/2027 | Spot Bond  |     | 8.61000   | 141.54641 |           | 8.58000      | 141.81130      |                   |            | 0.00          | 0                | 0.00             |
| LBK02            | On 26/03/2015 | Spot Bond  |     | 0.00000   | 101.05435 |           |              | 101.03559      |                   |            | 0.00          | 0                | 0.00             |
| LBK03            | On 01/10/2016 | Spot Bond  |     | 0.00000   | 100.80433 |           |              | 100.78460      |                   |            | 0.00          | 0                | 0.00             |
| LBK05            | On 28/02/2019 | Spot Bond  |     | 0.00000   | 101.27956 |           |              | 101.25892      |                   |            | 0.00          | 0                | 0.00             |
| LBK06            | On 06/03/2017 | Spot Bond  |     | 0.00000   | 101.23268 |           |              | 101.21305      |                   |            | 0.00          | 0                | 0.00             |
| LEW01            | On 31/10/2016 | Spot Bond  |     | 0.00000   | 99.99985  |           |              | 99.98042       |                   |            | 0.00          | 0                | 0.00             |
| LGL02            | On 13/08/2017 | Spot Bond  |     | 8.76000   | 100.70251 |           | 8.74500      | 100.71726      |                   |            | 0.00          | 0                | 1,340,000,000.00 |
| LGL03            | On 03/04/2018 | Spot Bond  |     | 8.91000   | 98.55811  |           | 8.89500      | 98.57974       |                   |            | 0.00          | 0                | 0.00             |
| LGL04            | On 14/08/2020 | Spot Bond  |     | 9.39000   | 103.20111 |           | 9.36500      | 103.28763      |                   |            | 0.00          | 0                | 0.00             |
| LHL01            | On 13/12/2015 | Spot Bond  |     | 0.00000   | 101.40254 |           |              | 101.37224      |                   |            | 0.00          | 0                | 0.00             |
| LHL02            | On 13/12/2015 | Spot Bond  |     | 10.64500  | 101.44493 |           | 10.63000     | 101.43492      |                   |            | 0.00          | 0                | 1,040,000,000.00 |
| LHL03            | On 13/12/2016 | Spot Bond  |     | 0.00000   | 101.53220 |           |              | 101.49916      |                   |            | 0.00          | 0                | 0.00             |
| LRFA1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 101.45485 |           |              | 101.43379      |                   |            | 0.00          | 0                | 0.00             |
| LRFB1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 101.55265 |           |              | 101.53019      |                   |            | 0.00          | 0                | 0.00             |
| LRFC1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 101.66994 |           |              | 101.64579      |                   |            | 0.00          | 0                | 0.00             |
| MAQ041           | On 09/10/2014 | Spot Bond  |     | 0.00000   | 100.34660 |           |              | 100.32928      |                   |            | 0.00          | 0                | 0.00             |
| MAQ051           | On 09/10/2014 | Spot Bond  |     | 0.00000   | 98.78453  |           |              | 98.76717       |                   |            | 0.00          | 0                | 0.00             |
| MAQ053           | On 22/08/2014 | Spot Bond  |     | 0.00000   | 99.64355  |           |              | 99.62735       |                   |            | 0.00          | 0                | 0.00             |
| MAQ055           | On 08/09/2014 | Spot Bond  |     | 0.00000   | 99.36645  |           |              | 99.35021       |                   |            | 0.00          | 0                | 0.00             |
| MAQ056           | On 23/10/2014 | Spot Bond  |     | 0.00000   | 98.58419  |           |              | 98.56733       |                   |            | 0.00          | 0                | 0.00             |
| MAQ08U           | On 11/12/2014 | Spot Bond  |     | 100.00000 | 73.29317  |           | 100.00000    | 73.14629       |                   |            | 0.00          | 0                | 0.00             |
| MAQ09U           | On 14/11/2014 | Spot Bond  |     | 100.00000 | 96.33508  |           | 100.00000    | 96.08355       |                   |            | 0.00          | 0                | 0.00             |
| MAQ0A1           | On 28/02/2018 | Spot Bond  |     | 0.00000   | 102.67947 |           |              | 102.66145      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| MAQ0A2           | On 31/08/2017 | Spot Bond  |     | 0.00000   | 100.65897 |           |              | 100.64117      |                   |            | 0.00          | 0                | 0.00           |
| MAQ12U           | On 12/12/2014 | Spot Bond  |     | 100.00000 | 89.53771  |           | 100.00000    | 89.32039       |                   |            | 0.00          | 0                | 0.00           |
| MAQ21U           | On 29/07/2014 | Spot Bond  |     | 100.00000 | 80.00001  |           | 100.00000    | 80.00001       |                   |            | 0.00          | 0                | 0.00           |
| MAQ27U           | On 25/08/2014 | Spot Bond  |     | 100.00000 | 93.58974  |           | 100.00000    | 93.35038       |                   |            | 0.00          | 0                | 0.00           |
| MAQ28U           | On 29/10/2014 | Spot Bond  |     | 100.00000 | 80.21978  |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| MAQN01           | On 28/03/2017 | Spot Bond  |     | 0.00000   | 101.34728 |           |              | 101.32010      |                   |            | 0.00          | 0                | 0.00           |
| MBF027           | On 07/10/2014 | Spot Bond  |     | 0.00000   | 100.50078 |           |              | 100.48210      |                   |            | 0.00          | 0                | 0.00           |
| MBF028           | On 16/04/2015 | Spot Bond  |     | 0.00000   | 100.46845 |           |              | 100.44966      |                   |            | 0.00          | 0                | 0.00           |
| MBF029           | On 01/10/2015 | Spot Bond  |     | 0.00000   | 101.07941 |           |              | 101.06092      |                   |            | 0.00          | 0                | 0.00           |
| MBF030           | On 01/10/2017 | Spot Bond  |     | 0.00000   | 101.55193 |           |              | 101.53259      |                   |            | 0.00          | 0                | 0.00           |
| MBF033           | On 28/03/2016 | Spot Bond  |     | 0.00000   | 100.84359 |           |              | 100.82473      |                   |            | 0.00          | 0                | 0.00           |
| MBF034           | On 10/09/2014 | Spot Bond  |     | 0.00000   | 100.86290 |           |              | 100.84513      |                   |            | 0.00          | 0                | 0.00           |
| MBF035           | On 10/12/2016 | Spot Bond  |     | 0.00000   | 101.20518 |           |              | 101.18640      |                   |            | 0.00          | 0                | 0.00           |
| MBF036           | On 11/11/2014 | Spot Bond  |     | 0.00000   | 101.35966 |           |              | 101.34235      |                   |            | 0.00          | 0                | 0.00           |
| MBF037           | On 11/11/2016 | Spot Bond  |     | 0.00000   | 101.55027 |           |              | 101.53170      |                   |            | 0.00          | 0                | 0.00           |
| MBF038           | On 15/04/2015 | Spot Bond  |     | 0.00000   | 100.25594 |           |              | 100.23799      |                   |            | 0.00          | 0                | 0.00           |
| MBF039           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.23614 |           |              | 100.21758      |                   |            | 0.00          | 0                | 0.00           |
| MBP22U           | On 09/09/2014 | Spot Bond  |     | 100.00000 | 90.12346  |           | 100.00000    | 89.90148       |                   |            | 0.00          | 0                | 0.00           |
| MBP23U           | On 13/02/2015 | Spot Bond  |     | 100.00000 | 66.13676  |           | 100.00000    | 65.97655       |                   |            | 0.00          | 0                | 0.00           |
| MBP24U           | On 22/03/2016 | Spot Bond  |     | 100.00000 | 23.05214  |           | 100.00000    | 22.99630       |                   |            | 0.00          | 0                | 0.00           |
| MBP25U           | On 22/03/2015 | Spot Bond  |     | 100.00000 | 56.27965  |           | 100.00000    | 56.14331       |                   |            | 0.00          | 0                | 0.00           |
| MBSA01           | On 16/04/2019 | Spot Bond  |     | 8.69500   | 103.88478 |           | 8.68000      | 103.91815      |                   |            | 0.00          | 0                | 120,000,000.00 |
| MBSA02           | On 15/04/2019 | Spot Bond  |     | 8.58500   | 103.79877 |           | 8.57000      | 103.83255      |                   |            | 0.00          | 0                | 0.00           |
| MCB3M            | On 13/12/2014 | Spot Bond  |     | 0.00000   | 101.01903 |           |              | 100.99682      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MCB5M            |        | On 13/12/2014 | Spot Bond | 0.00000   | 100.94741 |           |              | 100.92670      |                   |            | 0.00          | 0                | 0.00             |
| MCB6M            |        | On 13/01/2015 | Spot Bond | 0.00000   | 100.29998 |           |              | 100.28054      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA1           |        | On 05/10/2014 | Spot Bond | 0.00000   | 102.13074 |           |              | 102.11083      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA2           |        | On 05/10/2014 | Spot Bond | 0.00000   | 102.14609 |           |              | 102.12604      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA3           |        | On 05/10/2016 | Spot Bond | 0.00000   | 102.22281 |           |              | 102.20207      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA4           |        | On 05/01/2019 | Spot Bond | 0.00000   | 100.42305 |           |              | 100.40267      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA6           |        | On 05/07/2026 | Spot Bond | 0.00000   | 100.44468 |           |              | 100.42338      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB3           |        | On 05/10/2016 | Spot Bond | 7.99500   | 103.89581 |           | 7.98000      | 103.90332      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB4           |        | On 05/01/2019 | Spot Bond | 8.76500   | 102.72158 |           | 8.75000      | 102.75249      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB5           |        | On 05/01/2022 | Spot Bond | 9.58500   | 102.91545 |           | 9.56000      | 103.02206      |                   |            | 0.00          | 0                | 0.00             |
| MET01            |        | On 15/12/2014 | Spot Bond | 6.41000   | 102.16692 |           | 6.39000      | 102.15694      |                   |            | 0.00          | 0                | 0.00             |
| MFS1A1           |        | On 20/12/2015 | Spot Bond | 0.00000   | 100.74851 |           |              | 100.72915      |                   |            | 0.00          | 0                | 0.00             |
| MFS1A2           |        | On 20/12/2018 | Spot Bond | 0.00000   | 100.77631 |           |              | 100.75627      |                   |            | 0.00          | 0                | 0.00             |
| MFS1B            |        | On 20/09/2019 | Spot Bond | 9.59000   | 103.78769 |           | 9.56500      | 103.86320      |                   |            | 0.00          | 0                | 0.00             |
| MGL01            |        | On 15/09/2015 | Spot Bond | 7.64500   | 104.07772 |           | 7.63000      | 104.07255      |                   |            | 0.00          | 0                | 4,990,000,000.00 |
| MIIL01           |        | On 31/05/2015 | Spot Bond | 0.00000   | 101.25972 |           |              | 101.23873      |                   |            | 0.00          | 0                | 0.00             |
| MIIL02           |        | On 31/05/2017 | Spot Bond | 8.92000   | 101.11139 |           | 8.90500      | 101.12411      |                   |            | 0.00          | 0                | 0.00             |
| MMIG01           |        | On 17/03/2024 | Spot Bond | 0.00000   | 100.86202 |           |              | 100.84142      |                   |            | 0.00          | 0                | 0.00             |
| MMIG02           |        | On 17/03/2026 | Spot Bond | 9.46000   | 106.62752 |           | 9.43500      | 106.72427      |                   |            | 0.00          | 0                | 400,000,000.00   |
| MMS01U           |        | On 10/12/2016 | Spot Bond | 100.00000 | 15.18909  |           | 100.00000    | 15.15229       |                   |            | 0.00          | 0                | 0.00             |
| MQB01            |        | On 31/05/2015 | Spot Bond | 0.00000   | 101.64799 |           |              | 101.62925      |                   |            | 0.00          | 0                | 0.00             |
| MQB02            |        | On 31/05/2017 | Spot Bond | 8.62000   | 101.06124 |           | 8.60500      | 101.07494      |                   |            | 0.00          | 0                | 60,000,000.00    |
| MTN03            |        | On 13/07/2015 | Spot Bond | 7.74500   | 101.90386 |           | 7.73000      | 101.89654      |                   |            | 0.00          | 0                | 1,480,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MTN04            | On 13/07/2017 | Spot Bond  |     | 8.56000   | 104.50541 |           | 8.54500      | 104.52103      |                   |            | 0.00          | 0                | 8,952,370,000.00 |
| N4A211           | On 14/08/2020 | Spot Bond  |     | 100.89771 | 7.12318   |           | 100.89771    | 7.10579        |                   |            | 0.00          | 0                | 0.00             |
| N4A302           | On 14/08/2020 | Spot Bond  |     | 100.61875 | 7.21600   |           | 100.61875    | 7.19841        |                   |            | 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   | 101.48726 |           |              | 101.46757      |                   |            | 0.00          | 0                | 0.00             |
| N4A411           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 101.50853 |           |              | 101.48857      |                   |            | 0.00          | 0                | 0.00             |
| N4A502           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 101.51902 |           |              | 101.49892      |                   |            | 0.00          | 0                | 0.00             |
| N4B508           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 101.64706 |           |              | 101.62529      |                   |            | 0.00          | 0                | 0.00             |
| N4C508           | On 14/08/2020 | Spot Bond  |     | 0.00000   | 101.79618 |           |              | 101.77246      |                   |            | 0.00          | 0                | 0.00             |
| N4D68U           | On 14/08/2020 | Spot Bond  |     | 100.00000 | 0.45647   |           | 100.00000    | 0.45536        |                   |            | 0.00          | 0                | 0.00             |
| N4E68U           | On 14/08/2020 | Spot Bond  |     | 100.00000 | 0.45647   |           | 100.00000    | 0.45536        |                   |            | 0.00          | 0                | 0.00             |
| NAM01            | On 19/11/2022 | Spot Bond  |     | 9.04500   | 97.10193  |           | 9.01000      | 97.27437       |                   |            | 0.00          | 0                | 0.00             |
| NBK10A           | On 25/07/2016 | Spot Bond  |     | 7.59500   | 98.87090  |           | 7.58000      | 98.87785       |                   |            | 0.00          | 0                | 0.00             |
| NBK11A           | On 28/11/2020 | Spot Bond  |     | 9.11000   | 100.63028 |           | 9.08500      | 100.72368      |                   |            | 0.00          | 0                | 0.00             |
| NBK11B           | On 27/10/2014 | Spot Bond  |     | 0.00000   | 100.16560 |           |              | 100.19498      |                   |            | 0.00          | 0                | 200,000,000.00   |
| NBK12A           | On 19/03/2021 | Spot Bond  |     | 8.91000   | 105.71224 |           | 8.88500      | 105.81244      |                   |            | 0.00          | 0                | 0.00             |
| NBK12B           | On 20/02/2015 | Spot Bond  |     | 0.00000   | 101.39592 |           |              | 101.37624      |                   |            | 0.00          | 0                | 0.00             |
| NBK13A           | On 19/03/2024 | Spot Bond  |     | 9.38000   | 105.70958 |           | 9.34500      | 105.90576      |                   |            | 0.00          | 0                | 0.00             |
| NBK13B           | On 21/02/2017 | Spot Bond  |     | 0.00000   | 102.65674 |           |              | 102.63727      |                   |            | 0.00          | 0                | 0.00             |
| NBK14A           | On 26/06/2021 | Spot Bond  |     | 9.11000   | 101.73513 |           | 9.08500      | 101.83728      |                   |            | 0.00          | 0                | 0.00             |
| NBK14B           | On 27/08/2015 | Spot Bond  |     | 0.00000   | 101.46355 |           |              | 101.44449      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| NBK15B           |        | On 27/08/2017 | Spot Bond | 0.00000  | 102.70884 |           |              | 102.68977      |                   |            | 0.00               | 0                | 0.00             |
| NBK16B           |        | On 25/07/2016 | Spot Bond | 0.00000  | 100.38626 |           |              | 100.28707      |                   |            | 0.00               | 0                | 5,000,000,000.00 |
| NBK17B           |        | On 28/11/2016 | Spot Bond | 0.00000  | 101.30344 |           |              | 101.28514      |                   |            | 0.00               | 0                | 0.00             |
| NBK18B           |        | On 20/03/2017 | Spot Bond | 0.00000  | 100.71691 |           |              | 100.69831      |                   |            | 0.00               | 0                | 75,000,000.00    |
| NBK19B           |        | On 26/06/2017 | Spot Bond | 0.00000  | 100.62746 |           |              | 100.60837      |                   |            | 0.00               | 0                | 0.00             |
| NBK20B           |        | On 25/06/2021 | Spot Bond | 0.00000  | 100.65546 |           |              | 100.63567      |                   |            | 0.00               | 0                | 0.00             |
| NBK2A            |        | On 15/09/2015 | Spot Bond | 7.34500  | 107.33949 |           | 7.33000      | 107.33484      |                   |            | 271,765,000,000.00 | 37,000,000       | 688,500,000.00   |
| NBK2B            |        | On 15/09/2015 | Spot Bond | 0.00000  | 102.40201 |           |              | 102.38282      |                   |            | 0.00               | 0                | 0.00             |
| NBK3A            |        | On 09/09/2019 | Spot Bond | 8.59500  | 115.79985 |           | 8.58000      | 115.83873      |                   |            | 0.00               | 0                | 430,000,000.00   |
| NBK4             |        | On 28/10/2024 | Spot Bond | 10.78500 | 35.02227  |           | 10.75500     | 35.10975       |                   |            | 0.00               | 0                | 0.00             |
| NBK6A            |        | On 19/04/2015 | Spot Bond | 7.54500  | 104.16866 |           | 7.53000      | 104.15810      |                   |            | 259,548,000,000.00 | 34,400,000       | 967,200,000.00   |
| NBK6B            |        | On 19/04/2015 | Spot Bond | 0.00000  | 100.56135 |           |              | 100.54134      |                   |            | 0.00               | 0                | 0.00             |
| NBK7B            |        | On 19/04/2020 | Spot Bond | 0.00000  | 100.22396 |           |              | 100.20160      |                   |            | 0.00               | 0                | 0.00             |
| NBK9A            |        | On 23/03/2016 | Spot Bond | 7.84500  | 105.58623 |           | 7.83000      | 105.58733      |                   |            | 0.00               | 0                | 450,000,000.00   |
| NBK9B            |        | On 23/03/2016 | Spot Bond | 0.00000  | 100.72022 |           |              | 100.70018      |                   |            | 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  | 102.07572 |           |              | 102.05550      |                   |            | 0.00               | 0                | 0.00             |
| NCLN54           |        | On 31/03/2015 | Spot Bond | 0.00000  | 101.61656 |           |              | 101.59744      |                   |            | 0.00               | 0                | 0.00             |
| NCLN55           |        | On 07/04/2015 | Spot Bond | 0.00000  | 100.49674 |           |              | 100.47460      |                   |            | 0.00               | 0                | 0.00             |
| NCLN56           |        | On 15/04/2015 | Spot Bond | 0.00000  | 100.32208 |           |              | 100.30000      |                   |            | 0.00               | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NCLN58           | On 01/06/2015 | Spot Bond  | 0.00000   | 101.22964 |           |              | 101.20807      |                   |            | 0.00          | 0                | 0.00          |
| NCLN61           | On 30/11/2015 | Spot Bond  | 0.00000   | 91.00078  |           |              | 90.98230       |                   |            | 0.00          | 0                | 0.00          |
| NCLN62           | On 02/12/2015 | Spot Bond  | 0.00000   | 101.16488 |           |              | 101.14440      |                   |            | 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   | 100.12411 |           |              | 100.02245      |                   |            | 0.00          | 0                | 0.00          |
| NCLN65           | On 25/01/2016 | Spot Bond  | 0.00000   | 100.13455 |           |              | 100.03126      |                   |            | 0.00          | 0                | 0.00          |
| NCLN66           | On 29/01/2016 | Spot Bond  | 0.00000   | 100.03923 |           |              | 100.01958      |                   |            | 0.00          | 0                | 0.00          |
| NCLN67           | On 13/07/2016 | Spot Bond  | 0.00000   | 100.35739 |           |              | 100.33457      |                   |            | 0.00          | 0                | 0.00          |
| NCLN69           | On 27/05/2016 | Spot Bond  | 0.00000   | 87.27410  |           |              | 87.25499       |                   |            | 0.00          | 0                | 0.00          |
| NCLN73           | On 03/07/2015 | Spot Bond  | 0.00000   | 100.78628 |           |              | 100.76798      |                   |            | 0.00          | 0                | 0.00          |
| NCLN74           | On 15/08/2017 | Spot Bond  | 0.00000   | 101.62144 |           |              | 101.59962      |                   |            | 0.00          | 0                | 0.00          |
| NCLN75           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.81242 |           |              | 100.79149      |                   |            | 0.00          | 0                | 0.00          |
| NCLN76           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.76796 |           |              | 100.74812      |                   |            | 0.00          | 0                | 0.00          |
| NCLN77           | On 09/10/2017 | Spot Bond  | 0.00000   | 100.43882 |           |              | 100.41732      |                   |            | 0.00          | 0                | 0.00          |
| NCLN78           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.74069 |           |              | 100.72152      |                   |            | 0.00          | 0                | 0.00          |
| NCLN79           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.72572 |           |              | 100.70690      |                   |            | 0.00          | 0                | 0.00          |
| NCLN80           | On 20/06/2016 | Spot Bond  | 0.00000   | 100.72517 |           |              | 100.70637      |                   |            | 0.00          | 0                | 0.00          |
| NCLN81           | On 31/01/2017 | Spot Bond  | 0.00000   | 99.99987  |           |              | 99.98157       |                   |            | 0.00          | 0                | 0.00          |
| NCLN82           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.84342 |           |              | 100.82169      |                   |            | 0.00          | 0                | 0.00          |
| NCLN83           | On 20/03/2024 | Spot Bond  | 9.95500   | 108.07509 |           | 9.92500      | 108.23551      |                   |            | 0.00          | 0                | 0.00          |
| NCLN84           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.83794 |           |              | 100.81634      |                   |            | 0.00          | 0                | 0.00          |
| NCLN85           | On 20/03/2024 | Spot Bond  | 9.99000   | 106.85110 |           | 9.96000      | 107.01579      |                   |            | 0.00          | 0                | 0.00          |
| NCLN87           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.84342 |           |              | 100.82169      |                   |            | 0.00          | 0                | 0.00          |
| NCLN88           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.75325 |           |              | 100.73376      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| NCLN89           | On 20/03/2017 | Spot Bond  |     | 0.00000  | 100.75445 |           |              | 100.73495      |                   |            | 0.00          | 0                | 0.00           |
| NCLN90           | On 20/09/2024 | Spot Bond  |     | 0.00000  | 100.55887 |           |              | 100.53699      |                   |            | 0.00          | 0                | 0.00           |
| NED11            | On 17/09/2015 | Spot Bond  |     | 8.59500  | 105.92730 |           | 8.58000      | 105.91924      |                   |            | 0.00          | 0                | 0.00           |
| NED13            | On 25/07/2023 | Spot Bond  |     | 0.00000  | 100.14184 |           |              | 100.03742      |                   |            | 0.00          | 0                | 0.00           |
| NED14            | On 29/11/2023 | Spot Bond  |     | 0.00000  | 101.44255 |           |              | 101.41906      |                   |            | 0.00          | 0                | 0.00           |
| NED15            | On 08/04/2024 | Spot Bond  |     | 9.97500  | 106.33314 |           | 9.96000      | 106.39879      |                   |            | 0.00          | 0                | 0.00           |
| NED16            | On 08/04/2024 | Spot Bond  |     | 0.00000  | 100.49458 |           |              | 100.47153      |                   |            | 0.00          | 0                | 0.00           |
| NED9             | On 06/07/2017 | Spot Bond  |     | 0.00000  | 100.39621 |           |              | 100.37830      |                   |            | 0.00          | 0                | 0.00           |
| NEDH1A           | On 20/11/2018 | Spot Bond  |     | 12.01000 | 112.88307 |           | 11.99500     | 112.89984      |                   |            | 0.00          | 0                | 0.00           |
| NEDH1B           | On 20/11/2018 | Spot Bond  |     | 0.00000  | 111.93179 |           |              | 111.90946      |                   |            | 0.00          | 200,000,000      | 200,000,000.00 |
| NHM001           | On 04/09/2015 | Spot Bond  |     | 0.00000  | 101.44204 |           |              | 101.41590      |                   |            | 0.00          | 0                | 0.00           |
| NILB10           | On 08/12/2016 | Spot Bond  |     | 2.15000  | 166.92511 |           | 2.15000      | 166.89069      |                   |            | 0.00          | 0                | 0.00           |
| NMP20N           | On 24/07/2020 | Spot Bond  |     | 8.64000  | 103.43698 |           | 8.61500      | 103.53057      |                   |            | 0.00          | 0                | 0.00           |
| NPL08            | On 10/03/2015 | Spot Bond  |     | 0.00000  | 100.89208 |           |              | 100.87373      |                   |            | 0.00          | 0                | 0.00           |
| NPL09            | On 10/09/2014 | Spot Bond  |     | 0.00000  | 100.85627 |           |              | 100.83856      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A10           | On 22/05/2020 | Spot Bond  |     | 9.27000  | 107.16753 |           | 9.24500      | 107.25583      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A11           | On 22/05/2016 | Spot Bond  |     | 0.00000  | 101.35096 |           |              | 101.33007      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A15           | On 22/05/2015 | Spot Bond  |     | 0.00000  | 101.48911 |           |              | 101.46983      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A16           | On 22/05/2048 | Spot Bond  |     | 0.00000  | 101.27459 |           |              | 101.25481      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A17           | On 22/05/2050 | Spot Bond  |     | 0.00000  | 101.32238 |           |              | 101.30189      |                   |            | 0.00          | 0                | 0.00           |
| NQ1A18           | On 22/05/2049 | Spot Bond  |     | 0.00000  | 101.29373 |           |              | 101.27367      |                   |            | 0.00          | 0                | 0.00           |
| NQ1B10           | On 22/05/2020 | Spot Bond  |     | 9.47000  | 108.39658 |           | 9.44500      | 108.51163      |                   |            | 0.00          | 0                | 0.00           |
| NQ1B14           | On 22/05/2015 | Spot Bond  |     | 0.00000  | 101.32243 |           |              | 101.30195      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQ1B15           | On 22/05/2050 | Spot Bond  |     | 0.00000   | 101.35102 |           |              | 101.33012      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B16           | On 22/05/2049 | Spot Bond  |     | 0.00000   | 101.33193 |           |              | 101.31131      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C10           | On 22/05/2020 | Spot Bond  |     | 9.67000   | 107.18735 |           | 9.64500      | 107.27325      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C14           | On 22/05/2015 | Spot Bond  |     | 0.00000   | 101.38927 |           |              | 101.36783      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C15           | On 22/05/2050 | Spot Bond  |     | 0.00000   | 101.37011 |           |              | 101.34894      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C16           | On 22/05/2049 | Spot Bond  |     | 0.00000   | 101.37966 |           |              | 101.35835      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D5           | On 22/05/2020 | Spot Bond  |     | 0.00000   | 101.73247 |           |              | 101.70604      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D6           | On 22/05/2016 | Spot Bond  |     | 0.00000   | 101.61618 |           |              | 101.59144      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D7           | On 22/05/2050 | Spot Bond  |     | 0.00000   | 101.40829 |           |              | 101.38657      |                   |            | 0.00          | 0                | 0.00             |
| NRA018           | On 30/11/2018 | Spot Bond  |     | 8.45500   | 115.54724 |           | 8.44000      | 115.57915      |                   |            | 0.00          | 0                | 500,000,000.00   |
| NRA022           | On 31/10/2022 | Spot Bond  |     | 8.86000   | 122.57793 |           | 8.83500      | 122.71170      |                   |            | 0.00          | 0                | 200,000,000.00   |
| NRA023           | On 31/05/2023 | Spot Bond  |     | 2.04500   | 172.58303 |           | 2.04500      | 172.54794      |                   |            | 0.00          | 0                | 8,400,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  |     | 9.33000   | 124.83809 |           | 9.30000      | 125.08070      |                   |            | 0.00          | 0                | 0.00             |
| NTC12            | On 25/08/2016 | Spot Bond  |     | 0.00000   | 101.92690 |           |              | 101.90471      |                   |            | 0.00          | 0                | 0.00             |
| NTC13            | On 31/01/2015 | Spot Bond  |     | 0.00000   | 99.99997  |           |              | 99.98116       |                   |            | 0.00          | 0                | 0.00             |
| NTC15            | On 26/07/2015 | Spot Bond  |     | 0.00000   | 100.64704 |           |              | 100.67500      |                   |            | 0.00          | 0                | 0.00             |
| NTC16            | On 22/03/2018 | Spot Bond  |     | 0.00000   | 100.75800 |           |              | 100.73699      |                   |            | 0.00          | 0                | 0.00             |
| NTC17            | On 27/02/2017 | Spot Bond  |     | 0.00000   | 101.25090 |           |              | 101.23052      |                   |            | 0.00          | 0                | 0.00             |
| NTC18            | On 27/02/2019 | Spot Bond  |     | 0.00000   | 101.29516 |           |              | 101.27409      |                   |            | 0.00          | 0                | 100,000,000.00   |
| NYT101           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 101.48348 |           |              | 101.45960      |                   |            | 0.00          | 0                | 0.00             |
| NYT102           | On 28/05/2020 | Spot Bond  |     | 0.00000   | 101.86587 |           |              | 101.83555      |                   |            | 0.00          | 0                | 0.00             |
| NYT13U           | On 28/05/2020 | Spot Bond  |     | 100.00000 | 18.25004  |           | 100.00000    | 18.20583       |                   |            | 0.00          | 0                | 0.00             |
| OCT1A1           | On 18/10/2015 | Spot Bond  |     | 100.00000 | 37.96694  |           | 100.00000    | 37.87496       |                   |            | 0.00          | 0                | 0.00             |
| OML01            | On 27/10/2015 | Spot Bond  |     | 6.87500   | 104.68885 |           | 6.86000      | 104.68745      |                   |            | 0.00          | 0                | 430,000,000.00   |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 |       | 20.97152  |           | 100.00000    | 16.73657       |                   |            | 0.00                     | 0                | 0.00              |
| PBET01           | On 13/09/2015 | Spot Bond  | 0.00000   |       | 97.16000  |           |              | 97.16000       |                   |            | 0.00                     | 0                | 0.00              |
| PCF03            | On 06/04/2015 | Spot Bond  | 100.00000 |       | 58.84945  |           | 100.00000    | 58.70688       |                   |            | 0.00                     | 0                | 0.00              |
| PMM10            | On 14/05/2015 | Spot Bond  | 0.00000   |       | 101.54186 |           |              | 101.52270      |                   |            | 0.00                     | 0                | 0.00              |
| PMM11            | On 23/01/2015 | Spot Bond  | 0.00000   |       | 100.14798 |           |              | 100.12946      |                   |            | 0.00                     | 0                | 0.00              |
| PMM12            | On 02/03/2015 | Spot Bond  | 0.00000   |       | 101.07119 |           |              | 101.05260      |                   |            | 0.00                     | 0                | 0.00              |
| PMM13            | On 06/03/2015 | Spot Bond  | 0.00000   |       | 101.00080 |           |              | 100.98177      |                   |            | 0.00                     | 0                | 0.00              |
| PPC001           | On 28/03/2016 | Spot Bond  | 0.00000   |       | 101.06872 |           |              | 101.04943      |                   |            | 0.00                     | 0                | 0.00              |
| PPC002           | On 31/12/2018 | Spot Bond  | 0.00000   |       | 100.97337 |           |              | 100.95295      |                   |            | 0.00                     | 0                | 0.00              |
| PPC003           | On 31/10/2019 | Spot Bond  | 0.00000   |       | 100.58953 |           |              | 100.35902      |                   |            | 0.00                     | 4,000,000,000    | 2,000,000,000.00  |
| PPC004           | On 30/06/2021 | Spot Bond  | 9.56000   |       | 102.02477 |           | 9.53500      | 102.12355      |                   |            | 0.00                     | 0                | 16,100,000.00     |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00846 |           |              | 100.03569      |                   |            | 0.00                     | 0                | 0.00              |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.01006 |           |              | 100.03673      |                   |            | 0.00                     | 0                | 0.00              |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.01079 |           |              | 100.03720      |                   |            | 0.00                     | 0                | 0.00              |
| PRE1B1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.01239 |           |              | 100.03825      |                   |            | 0.00                     | 0                | 0.00              |
| PRE1C1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.01928 |           |              | 100.04273      |                   |            | 0.00                     | 0                | 0.00              |
| PRE1D1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.02088 |           |              | 100.04377      |                   |            | 0.00                     | 0                | 0.00              |
| PTH01            | On 30/04/2016 | Spot Bond  | 0.00000   |       | 100.00007 |           |              | 99.97925       |                   |            | 0.00                     | 0                | 0.00              |
| R009             | On 15/09/2014 | Spot Bond  | 6.64500   |       | 105.86344 |           | 6.63000      | 105.84636      |                   |            | 564,825,000,000.00       | 85,000,000       | 0.00              |
| R009P            | On 15/09/2014 | Spot Bond  | 6.26500   |       | 99.21662  |           | 6.24500      | 99.20226       |                   |            | 0.00                     | 0                | 0.00              |
| R010P            | On 21/12/2025 | Spot Bond  | 8.03000   |       | 40.78772  |           | 8.00000      | 40.91318       |                   |            | 0.00                     | 0                | 0.00              |
| R157             | On 15/09/2015 | Spot Bond  | 6.64500   |       | 112.35604 |           | 6.63000      | 112.35304      |                   |            | 8,174,213,850,000,000.00 | 30,130,000,000   | 07,282,146,000.00 |
| R158             | On 15/09/2015 | Spot Bond  | 6.64500   |       | 112.35604 |           | 6.63000      | 112.35304      |                   |            | 0.00                     | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|---------------|
| R158P            | On 15/09/2015 | Spot Bond  | 6.54500 |       | 93.01103  |           | 6.53000      | 93.00999       |                   |                          | 0.00           | 0                 | 0.00          |
| R159             | On 15/09/2016 | Spot Bond  | 6.64500 |       | 118.42110 |           | 6.63000      | 118.43193      |                   |                          | 0.00           | 0                 | 0.00          |
| R159P            | On 15/09/2016 | Spot Bond  | 6.47500 |       | 87.33548  |           | 6.46000      | 87.34736       |                   |                          | 0.00           | 0                 | 0.00          |
| R186             | On 21/12/2026 | Spot Bond  | 8.21000 |       | 118.72987 |           | 8.18000      | 118.96240      |                   | 0,763,797,181,400,000.00 | 11,059,340,000 | 38,977,989,600.00 |               |
| R187P            | On 21/12/2026 | Spot Bond  | 7.95000 |       | 38.06073  |           | 7.92000      | 38.18895       |                   |                          | 0.00           | 0                 | 0.00          |
| R188P            | On 21/12/2027 | Spot Bond  | 7.87000 |       | 35.57088  |           | 7.84000      | 35.70114       |                   |                          | 0.00           | 0                 | 0.00          |
| R197             | On 07/12/2023 | Spot Bond  | 1.64000 |       | 285.28516 |           | 1.64000      | 285.23028      |                   | 636,638,160,000.00       | 388,194,000    | 18,931,965,100.00 |               |
| R201             | On 21/12/2014 | Spot Bond  | 5.89500 |       | 102.01882 |           | 5.87500      | 102.01059      |                   | 2,487,690,000,000.00     | 422,000,000    | 56,132,881,800.00 |               |
| R202             | On 07/12/2033 | Spot Bond  | 1.82000 |       | 228.68225 |           | 1.82000      | 228.63714      |                   | 4,055,929,696,000.00     | 2,228,532,800  | 49,790,800,000.00 |               |
| R2023            | On 28/02/2023 | Spot Bond  | 7.98000 |       | 101.80161 |           | 7.94500      | 101.99297      |                   | 2,262,290,770,320,000.00 | 83,495,084,000 | 13,311,174,000.00 |               |
| R203             | On 15/09/2017 | Spot Bond  | 7.06000 |       | 106.36587 |           | 7.04500      | 106.38814      |                   | 4,384,658,184,000,000.00 | 21,056,400,000 | 73,701,550,000.00 |               |
| R2030            | On 31/01/2030 | Spot Bond  | 8.65500 |       | 94.46734  |           | 8.62000      | 94.72971       |                   | 86,550,000,000,000.00    | 10,000,000,000 | 07,520,000,000.00 |               |
| R2032            | On 31/03/2032 | Spot Bond  | 8.81500 |       | 97.71693  |           | 8.78000      | 97.99362       |                   | 137,514,000,000,000.00   | 15,600,000,000 | 9,200,000,000.00  |               |
| R2037            | On 31/01/2037 | Spot Bond  | 8.94000 |       | 95.76615  |           | 8.91000      | 96.02258       |                   | 1,117,213,920,000,000.00 | 24,968,000,000 | 59,387,548,300.00 |               |
| R204             | On 21/12/2018 | Spot Bond  | 7.34500 |       | 103.28284 |           | 7.33000      | 103.31882      |                   | 486,661,604,858,000.00   | 66,257,536,400 | 29,312,005,000.00 |               |
| R2044            | On 31/01/2044 | Spot Bond  | 9.02000 |       | 97.22839  |           | 8.98500      | 97.55652       |                   | 54,120,000,000,000.00    | 6,000,000,000  | 23,200,000,000.00 |               |
| R2048            | On 28/02/2048 | Spot Bond  | 9.02000 |       | 100.78563 |           | 8.99000      | 101.06985      |                   | 1,623,139,980,000,000.00 | 79,949,000,000 | 38,530,999,100.00 |               |
| R207             | On 15/01/2020 | Spot Bond  | 7.59000 |       | 98.81365  |           | 7.56500      | 98.90280       |                   | 5,919,706,650,000,000.00 | 79,935,000,000 | 76,414,540,000.00 |               |
| R208             | On 31/03/2021 | Spot Bond  | 7.76000 |       | 97.05513  |           | 7.73500      | 97.15924       |                   | 8,865,815,520,000,000.00 | 42,502,000,000 | 07,586,726,000.00 |               |
| R209             | On 31/03/2036 | Spot Bond  | 8.85000 |       | 77.18928  |           | 8.81500      | 77.44103       |                   | 3,407,012,820,000,000.00 | 84,973,200,000 | 16,003,709,200.00 |               |
| R210             | On 31/03/2028 | Spot Bond  | 1.81000 |       | 171.05831 |           | 1.81000      | 171.02463      |                   | 24,217,076,000.00        | 13,379,600     | 24,125,289,800.00 |               |
| R211             | On 31/01/2017 | Spot Bond  | 0.81000 |       | 130.48743 |           | 0.81000      | 130.46523      |                   | 2,532,870,000.00         | 3,127,000      | 78,051,563,500.00 |               |
| R212             | On 31/01/2022 | Spot Bond  | 1.59000 |       | 135.19971 |           | 1.57000      | 135.35804      |                   | 7,145,922,054,000.00     | 4,494,290,600  | 10,264,011,600.00 |               |
| R213             | On 28/02/2031 | Spot Bond  | 8.67000 |       | 88.35219  |           | 8.63500      | 88.60488       |                   | 2,577,803,177,442,000.00 | 97,324,472,600 | 76,395,414,700.00 |               |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R214             | On 28/02/2041 | Spot Bond  |     | 8.94500 | 78.02800  |           | 8.91500      | 78.25041       |                   |            | 2,915,218,044,423,680.00 | 25,904,756,224   | 71,286,803,776.00 |
| R226C            | On 15/09/2014 | Spot Bond  |     | 5.86500 | 99.26627  |           | 5.84500      | 99.25298       |                   |            | 0.00                     | 0                | 0.00              |
| R227C            | On 15/03/2015 | Spot Bond  |     | 6.70500 | 95.96188  |           | 6.69000      | 95.95343       |                   |            | 0.00                     | 0                | 0.00              |
| R228C            | On 15/09/2015 | Spot Bond  |     | 6.54500 | 93.01103  |           | 6.53000      | 93.00999       |                   |            | 0.00                     | 0                | 0.00              |
| R229C            | On 15/03/2016 | Spot Bond  |     | 6.46500 | 90.17716  |           | 6.45000      | 90.18290       |                   |            | 0.00                     | 0                | 0.00              |
| R230C            | On 15/09/2016 | Spot Bond  |     | 6.47500 | 87.33548  |           | 6.46000      | 87.34736       |                   |            | 0.00                     | 0                | 0.00              |
| R326C            | On 21/12/2014 | Spot Bond  |     | 5.90000 | 97.74072  |           | 5.88000      | 97.73281       |                   |            | 0.00                     | 0                | 0.00              |
| R327C            | On 21/06/2015 | Spot Bond  |     | 6.61500 | 94.36810  |           | 6.60000      | 94.36357       |                   |            | 0.00                     | 0                | 0.00              |
| R328C            | On 21/12/2015 | Spot Bond  |     | 6.48500 | 91.50686  |           | 6.47000      | 91.50943       |                   |            | 0.00                     | 0                | 0.00              |
| R329C            | On 21/06/2016 | Spot Bond  |     | 6.46500 | 88.66541  |           | 6.45000      | 88.67439       |                   |            | 0.00                     | 0                | 0.00              |
| R330C            | On 21/12/2016 | Spot Bond  |     | 6.52500 | 85.76980  |           | 6.51000      | 85.78457       |                   |            | 0.00                     | 0                | 0.00              |
| R331C            | On 21/06/2017 | Spot Bond  |     | 7.03500 | 81.88400  |           | 7.02000      | 81.90287       |                   |            | 0.00                     | 0                | 0.00              |
| R332C            | On 21/12/2017 | Spot Bond  |     | 7.08500 | 78.97217  |           | 7.07000      | 78.99598       |                   |            | 0.00                     | 0                | 0.00              |
| R333C            | On 21/06/2018 | Spot Bond  |     | 7.35000 | 75.51508  |           | 7.33500      | 75.54273       |                   |            | 0.00                     | 0                | 0.00              |
| R334C            | On 21/12/2018 | Spot Bond  |     | 7.33000 | 72.89999  |           | 7.31500      | 72.93201       |                   |            | 0.00                     | 0                | 0.00              |
| R335C            | On 21/06/2019 | Spot Bond  |     | 7.31000 | 70.38906  |           | 7.29500      | 70.42511       |                   |            | 0.00                     | 0                | 0.00              |
| R336C            | On 21/12/2019 | Spot Bond  |     | 7.30000 | 67.94238  |           | 7.28500      | 67.98211       |                   |            | 0.00                     | 0                | 0.00              |
| R337C            | On 21/06/2020 | Spot Bond  |     | 7.55000 | 64.62561  |           | 7.52500      | 64.70433       |                   |            | 0.00                     | 0                | 0.00              |
| R338C            | On 21/12/2020 | Spot Bond  |     | 7.53000 | 62.35149  |           | 7.50500      | 62.43500       |                   |            | 0.00                     | 0                | 0.00              |
| R339C            | On 21/06/2021 | Spot Bond  |     | 7.68000 | 59.49377  |           | 7.65500      | 59.58032       |                   |            | 0.00                     | 0                | 0.00              |
| R340C            | On 21/12/2021 | Spot Bond  |     | 7.65000 | 57.41616  |           | 7.62500      | 57.50668       |                   |            | 0.00                     | 0                | 0.00              |
| R341C            | On 21/06/2022 | Spot Bond  |     | 7.62000 | 55.42714  |           | 7.59500      | 55.52127       |                   |            | 0.00                     | 0                | 0.00              |
| R342C            | On 21/12/2022 | Spot Bond  |     | 7.59000 | 53.52251  |           | 7.56500      | 53.61991       |                   |            | 0.00                     | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| R343C            | On 21/06/2023 | Spot Bond  |     | 7.55000   | 51.74259  |           | 7.52500      | 51.84308       |                   |            | 0.00          | 0                | 0.00           |
| R344C            | On 21/12/2023 | Spot Bond  |     | 7.51000   | 50.04118  |           | 7.48500      | 50.14448       |                   |            | 0.00          | 0                | 0.00           |
| R345C            | On 21/06/2024 | Spot Bond  |     | 8.15000   | 45.37986  |           | 8.12000      | 45.49954       |                   |            | 0.00          | 0                | 0.00           |
| R346C            | On 21/12/2024 | Spot Bond  |     | 8.11000   | 43.77753  |           | 8.08000      | 43.89938       |                   |            | 0.00          | 0                | 0.00           |
| R347C            | On 21/06/2025 | Spot Bond  |     | 8.07000   | 42.24805  |           | 8.04000      | 42.37182       |                   |            | 0.00          | 0                | 0.00           |
| R348C            | On 21/12/2025 | Spot Bond  |     | 8.03000   | 40.78772  |           | 8.00000      | 40.91318       |                   |            | 0.00          | 0                | 0.00           |
| R349C            | On 21/06/2026 | Spot Bond  |     | 7.99000   | 39.39304  |           | 7.96000      | 39.51998       |                   |            | 0.00          | 0                | 0.00           |
| R350C            | On 21/12/2026 | Spot Bond  |     | 7.95000   | 38.06073  |           | 7.92000      | 38.18895       |                   |            | 0.00          | 0                | 0.00           |
| R351C            | On 21/06/2027 | Spot Bond  |     | 7.91000   | 36.78765  |           | 7.88000      | 36.91698       |                   |            | 0.00          | 0                | 0.00           |
| R352C            | On 21/12/2027 | Spot Bond  |     | 7.87000   | 35.57088  |           | 7.84000      | 35.70114       |                   |            | 0.00          | 0                | 0.00           |
| RCSB03           | On 15/07/2016 | Spot Bond  |     | 0.00000   | 100.39389 |           |              | 100.36730      |                   |            | 0.00          | 0                | 0.00           |
| RCSB04           | On 25/05/2015 | Spot Bond  |     | 0.00000   | 101.53288 |           |              | 101.50759      |                   |            | 0.00          | 0                | 0.00           |
| RCSB05           | On 12/04/2018 | Spot Bond  |     | 0.00000   | 100.41708 |           |              | 100.39074      |                   |            | 0.00          | 0                | 0.00           |
| RCSB06           | On 17/01/2017 | Spot Bond  |     | 0.00000   | 100.31782 |           |              | 100.29287      |                   |            | 0.00          | 0                | 0.00           |
| RCSB1U           | On 30/04/2017 | Spot Bond  |     | 100.00000 | 15.08005  |           | 100.00000    | 17.03370       |                   |            | 0.00          | 0                | 0.00           |
| RCSB2U           | On 24/07/2017 | Spot Bond  |     | 100.00000 | 8.73702   |           | 100.00000    | 8.71586        |                   |            | 0.00          | 0                | 0.00           |
| RCSB3U           | On 17/03/2017 | Spot Bond  |     | 100.00000 | 18.93965  |           | 100.00000    | 18.89377       |                   |            | 0.00          | 0                | 0.00           |
| RDFB01           | On 30/03/2015 | Spot Bond  |     | 0.00000   | 101.04867 |           |              | 101.03004      |                   |            | 0.00          | 0                | 0.00           |
| RDFB02           | On 11/03/2018 | Spot Bond  |     | 0.00000   | 101.00302 |           |              | 100.98206      |                   |            | 0.00          | 0                | 0.00           |
| RDFB03           | On 22/03/2016 | Spot Bond  |     | 0.00000   | 101.50043 |           |              | 101.48137      |                   |            | 0.00          | 0                | 480,000,000.00 |
| RDFC12           | On 14/08/2014 | Spot Bond  |     | 0.00000   | 102.97718 |           |              | 102.95935      |                   |            | 0.00          | 0                | 0.00           |
| RDFC13           | On 24/03/2015 | Spot Bond  |     | 0.00000   | 100.63954 |           |              | 100.62114      |                   |            | 0.00          | 0                | 0.00           |
| RDFC14           | On 18/08/2014 | Spot Bond  |     | 0.00000   | 101.28283 |           |              | 101.26639      |                   |            | 0.00          | 0                | 0.00           |
| RES06            | On 18/10/2014 | Spot Bond  |     | 0.00000   | 100.26863 |           |              | 100.24787      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| RES12            |        | On 20/08/2015 | Spot Bond | 0.00000   | 101.88352 |           |              | 101.86347      |                   |            | 0.00          | 0                | 0.00          |
| RES15            |        | On 12/11/2017 | Spot Bond | 0.00000   | 102.15815 |           |              | 102.13762      |                   |            | 0.00          | 0                | 0.00          |
| RES18            |        | On 05/02/2018 | Spot Bond | 0.00000   | 99.90059  |           |              | 101.76239      |                   |            | 0.00          | 0                | 0.00          |
| RES24            |        | On 09/09/2016 | Spot Bond | 0.00000   | 101.03022 |           |              | 101.00955      |                   |            | 0.00          | 0                | 0.00          |
| RES25            |        | On 03/10/2014 | Spot Bond | 0.00000   | 100.47091 |           |              | 100.45283      |                   |            | 0.00          | 0                | 0.00          |
| RES27            |        | On 21/10/2016 | Spot Bond | 0.00000   | 100.20589 |           |              | 100.18529      |                   |            | 0.00          | 0                | 0.00          |
| RES29            |        | On 28/11/2016 | Spot Bond | 0.00000   | 101.26566 |           |              | 101.24524      |                   |            | 0.00          | 0                | 0.00          |
| RES30            |        | On 07/03/2021 | Spot Bond | 0.00000   | 101.06615 |           |              | 101.04480      |                   |            | 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   | 102.22460 |           |              | 102.19422      |                   |            | 0.00          | 0                | 0.00          |
| RP005            |        | On 31/03/2017 | Spot Bond | 0.00000   | 100.92191 |           |              | 100.89083      |                   |            | 0.00          | 0                | 0.00          |
| RP006            |        | On 30/04/2019 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.96656       |                   |            | 0.00          | 0                | 0.00          |
| RP007            |        | On 30/04/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.96999       |                   |            | 0.00          | 0                | 0.00          |
| RP008            |        | On 30/04/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.96999       |                   |            | 0.00          | 0                | 0.00          |
| RP013            |        | On 27/09/2016 | Spot Bond | 0.00000   | 100.98782 |           |              | 100.95756      |                   |            | 0.00          | 0                | 0.00          |
| RP014            |        | On 27/09/2019 | Spot Bond | 0.00000   | 101.10211 |           |              | 101.06845      |                   |            | 0.00          | 0                | 0.00          |
| RP016            |        | On 10/12/2015 | Spot Bond | 0.00000   | 101.42500 |           |              | 101.39609      |                   |            | 0.00          | 0                | 0.00          |
| RP018            |        | On 12/02/2020 | Spot Bond | 12.35000  | 108.38860 |           | 12.35000     | 108.35273      |                   |            | 0.00          | 0                | 0.00          |
| RP019            |        | On 08/09/2014 | Spot Bond | 0.00000   | 101.21451 |           |              | 101.19028      |                   |            | 0.00          | 0                | 0.00          |
| RP020            |        | On 12/02/2020 | Spot Bond | 100.00000 | 15.25110  |           | 100.00000    | 15.21415       |                   |            | 0.00          | 0                | 0.00          |
| RP022            |        | On 15/08/2014 | Spot Bond | 0.00000   | 101.67520 |           |              | 101.65227      |                   |            | 0.00          | 0                | 0.00          |
| RP024            |        | On 13/10/2014 | Spot Bond | 0.00000   | 100.34539 |           |              | 100.32320      |                   |            | 0.00          | 0                | 0.00          |
| RP025            |        | On 21/01/2015 | Spot Bond | 0.00000   | 100.22605 |           |              | 100.20342      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| RP026            | On 13/06/2016 | Spot Bond  | 0.00000   |       | 101.07759 |           |              | 101.05414      |                   |            | 0.00          | 0                | 0.00             |
| RPG02            | On 25/11/2014 | Spot Bond  | 0.00000   |       | 101.90060 |           |              | 101.87713      |                   |            | 0.00          | 0                | 0.00             |
| RPG03            | On 23/03/2015 | Spot Bond  | 0.00000   |       | 100.76039 |           |              | 100.73868      |                   |            | 0.00          | 0                | 0.00             |
| RPP01U           | On 31/08/2018 | Spot Bond  | 100.00000 |       | 2.61298   | 100.00000 |              | 2.60672        |                   |            | 0.00          | 0                | 0.00             |
| RPP04U           | On 07/10/2016 | Spot Bond  | 100.00000 |       | 14.22626  | 100.00000 |              | 14.19180       |                   |            | 0.00          | 0                | 0.00             |
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 |       | 32.76800  | 100.00000 |              | 26.15089       |                   |            | 0.00          | 0                | 0.00             |
| RPP08U           | On 30/04/2020 | Spot Bond  | 100.00000 |       | 11.92704  | 100.00000 |              | 11.89815       |                   |            | 0.00          | 0                | 0.00             |
| RPP09U           | On 21/11/2016 | Spot Bond  | 100.00000 |       | 26.16926  | 100.00000 |              | 26.10586       |                   |            | 0.00          | 0                | 0.00             |
| RPS001           | On 16/11/2022 | Spot Bond  | 0.00000   |       | 103.26238 |           |              | 103.21801      |                   |            | 0.00          | 0                | 0.00             |
| RPS002           | On 30/04/2025 | Spot Bond  | 0.00000   |       | 100.04024 |           |              | 99.99842       |                   |            | 0.00          | 0                | 0.00             |
| RW21             | On 21/04/2021 | Spot Bond  | 9.06000   |       | 107.23257 | 9.03500   |              | 107.33424      |                   |            | 0.00          | 0                | 760,000,000.00   |
| RW23             | On 10/12/2023 | Spot Bond  | 9.23000   |       | 103.03369 | 9.19500   |              | 103.22746      |                   |            | 0.00          | 0                | 0.00             |
| RW28             | On 10/12/2028 | Spot Bond  | 9.82000   |       | 104.63847 | 9.78500   |              | 104.88445      |                   |            | 0.00          | 0                | 0.00             |
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000   |       | 98.56782  |           |              | 98.62741       |                   |            | 0.00          | 0                | 0.00             |
| SBK12            | On 24/11/2016 | Spot Bond  | 7.84500   |       | 108.16364 | 7.83000   |              | 108.17354      |                   |            | 0.00          | 0                | 2,150,000,000.00 |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000   |       | 101.44280 |           |              | 101.41889      |                   |            | 0.00          | 0                | 0.00             |
| SBK14            | On 01/12/2017 | Spot Bond  | 9.11000   |       | 103.11218 | 9.09500   |              | 103.12990      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000   |       | 100.17507 |           |              | 100.15313      |                   |            | 0.00          | 0                | 0.00             |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000   |       | 100.93984 |           |              | 100.91751      |                   |            | 0.00          | 0                | 0.00             |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000   |       | 100.02091 |           |              | 99.99987       |                   |            | 0.00          | 0                | 0.00             |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000   |       | 100.15935 |           |              | 100.13648      |                   |            | 0.00          | 0                | 0.00             |
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000   |       | 100.15679 |           |              | 100.13433      |                   |            | 0.00          | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  | 7.29500   |       | 103.57547 | 7.28000   |              | 103.56723      |                   |            | 0.00          | 0                | 1,010,000,000.00 |
| SBK9             | On 10/04/2018 | Spot Bond  | 8.84500   |       | 101.17215 | 8.83000   |              | 101.19432      |                   |            | 0.00          | 0                | 2,360,000,000.00 |



| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SBN27            | On 15/09/2015 | Spot Bond  |     | 8.10500   | 110.72875 |           | 8.09000      | 110.72142      |                   |            | 0.00          | 0                | 0.00             |
| SBN29            | On 15/09/2015 | Spot Bond  |     | 7.96500   | 110.88321 |           | 7.95000      | 110.87628      |                   |            | 0.00          | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  |     | 7.89500   | 110.96056 |           | 7.88000      | 110.95384      |                   |            | 0.00          | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  |     | 8.46000   | 102.51140 |           | 8.44500      | 102.52870      |                   |            | 0.00          | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  |     | 8.04000   | 110.80042 |           | 8.02500      | 110.79328      |                   |            | 0.00          | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  |     | 8.00500   | 110.83905 |           | 7.99000      | 110.83200      |                   |            | 0.00          | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  |     | 0.00000   | 100.85014 |           |              | 100.82986      |                   |            | 0.00          | 0                | 0.00             |
| SBN50            | On 23/09/2014 | Spot Bond  |     | 0.00000   | 100.92082 |           |              | 100.89546      |                   |            | 0.00          | 0                | 0.00             |
| SBN51            | On 03/10/2016 | Spot Bond  |     | 0.00000   | 100.56733 |           |              | 100.54580      |                   |            | 0.00          | 0                | 0.00             |
| SBS13            | On 22/09/2017 | Spot Bond  |     | 8.11000   | 105.30433 |           | 8.09500      | 105.32310      |                   |            | 0.00          | 0                | 0.00             |
| SBS15            | On 26/04/2016 | Spot Bond  |     | 0.00000   | 100.74044 |           |              | 100.76827      |                   |            | 0.00          | 0                | 0.00             |
| SBS16            | On 22/09/2018 | Spot Bond  |     | 0.00000   | 100.74637 |           |              | 100.72566      |                   |            | 0.00          | 0                | 0.00             |
| SBS18            | On 23/06/2018 | Spot Bond  |     | 0.00000   | 104.79342 |           |              | 104.77585      |                   |            | 0.00          | 0                | 0.00             |
| SBS19            | On 23/06/2021 | Spot Bond  |     | 8.91000   | 107.47889 |           | 8.88500      | 107.58543      |                   |            | 0.00          | 0                | 0.00             |
| SBS20            | On 15/05/2026 | Spot Bond  |     | 9.86000   | 103.38097 |           | 9.83000      | 103.56267      |                   |            | 0.00          | 0                | 0.00             |
| SBS21            | On 15/05/2026 | Spot Bond  |     | 0.00000   | 101.68854 |           |              | 101.66584      |                   |            | 0.00          | 0                | 0.00             |
| SBS22            | On 24/05/2015 | Spot Bond  |     | 0.00000   | 101.70955 |           |              | 101.69036      |                   |            | 0.00          | 400,000,000      | 400,000,000.00   |
| SBS23            | On 23/05/2017 | Spot Bond  |     | 0.00000   | 101.54941 |           |              | 101.52797      |                   |            | 0.00          | 0                | 0.00             |
| SBS24            | On 24/05/2019 | Spot Bond  |     | 0.00000   | 103.81639 |           |              | 103.79613      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| SBS25            | On 24/05/2019 | Spot Bond  |     | 8.43500   | 103.31040 |           | 8.42000      | 103.34627      |                   |            | 0.00          | 0                | 1,190,000,000.00 |
| SBS26U           | On 28/02/2017 | Spot Bond  |     | 100.00000 | 12.36810  |           | 100.00000    | 12.34043       |                   |            | 0.00          | 0                | 0.00             |
| SBS27            | On 20/02/2024 | Spot Bond  |     | 9.52000   | 108.26645 |           | 9.48500      | 108.46098      |                   |            | 0.00          | 0                | 2,500,000,000.00 |
| SBS28            | On 23/04/2017 | Spot Bond  |     | 0.00000   | 100.33520 |           |              | 100.31650      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| SBS29            | On 12/06/2019 | Spot Bond  | 9.03000   |         | 99.82929  |           | 8.99500      | 99.93975       |                   |            | 0.00               | 0                | 0.00             |
| SBS3             | On 25/05/2026 | Spot Bond  | 8.91000   |         | 96.34799  |           | 8.88000      | 96.53450       |                   |            | 0.00               | 0                | 0.00             |
| SBS30            | On 12/06/2019 | Spot Bond  | 0.00000   |         | 100.90914 |           |              | 100.88968      |                   |            | 0.00               | 0                | 0.00             |
| SBS31            | On 27/06/2027 | Spot Bond  | 9.86000   |         | 100.74686 |           | 9.83000      | 100.93602      |                   |            | 0.00               | 0                | 0.00             |
| SBS4             | On 16/11/2021 | Spot Bond  | 9.46000   |         | 97.29378  |           | 9.43500      | 97.39543       |                   |            | 0.00               | 0                | 0.00             |
| SBS9             | On 07/07/2016 | Spot Bond  | 7.69500   |         | 107.31219 |           | 7.68000      | 107.31787      |                   |            | 277,020,000,000.00 | 36,000,000       | 332,000,000.00   |
| SBSI11           | On 07/12/2023 | Spot Bond  | 2.17000   |         | 274.02932 |           | 2.17000      | 273.97268      |                   |            | 0.00               | 0                | 0.00             |
| SBSI12           | On 31/01/2017 | Spot Bond  | 1.45500   |         | 128.46110 |           | 1.45500      | 128.43698      |                   |            | 0.00               | 0                | 0.00             |
| SCM107           | On 15/09/2017 | Spot Bond  | 0.00000   |         | 105.75587 |           |              | 105.89000      |                   |            | 0.00               | 0                | 0.00             |
| SF2A1U           | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000 |           | 100.00000 | 100.00000    | 0.00000        |                   |            | 0.00               | 0                | 0.00             |
| SF2A2U           | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000 |           | 100.00000 | 100.00000    | 0.00000        |                   |            | 0.00               | 0                | 0.00             |
| SF2BU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000 |           | 100.00000 | 100.00000    | 0.00000        |                   |            | 0.00               | 0                | 0.00             |
| SF2CU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000 |           | 100.00000 | 100.00000    | 0.00000        |                   |            | 0.00               | 0                | 0.00             |
| SF2DU            | On 11/02/2045 | Spot Bond  | 100.00000 | 0.00000 |           | 100.00000 | 100.00000    | 0.00000        |                   |            | 0.00               | 0                | 0.00             |
| SGI002           | On 10/07/2017 | Spot Bond  | 0.00000   |         | 100.36744 |           |              | 100.34830      |                   |            | 0.00               | 0                | 0.00             |
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 |         | 15.00600  |           | 100.00000    | 14.96965       |                   |            | 0.00               | 0                | 0.00             |
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   |         | 82.63494  |           |              | 82.63494       |                   |            | 0.00               | 0                | 0.00             |
| SHI05            | On 31/01/2017 | Spot Bond  | 2.08000   |         | 126.53409 |           | 2.08000      | 126.50816      |                   |            | 0.00               | 0                | 0.00             |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   |         | 102.10155 |           | 6.50000      | 102.08371      |                   |            | 0.00               | 0                | 0.00             |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   |         | 100.94234 |           |              | 100.91943      |                   |            | 0.00               | 0                | 0.00             |
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   |         | 100.62402 |           |              | 100.60276      |                   |            | 0.00               | 0                | 0.00             |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   |         | 102.68109 |           |              | 102.66028      |                   |            | 0.00               | 0                | 1,000,000,000.00 |
| SHS05            | On 29/06/2017 | Spot Bond  | 9.09000   |         | 99.89785  |           | 9.07500      | 99.91109       |                   |            | 0.00               | 0                | 404,600,000.00   |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   |         | 101.93187 |           |              | 101.91009      |                   |            | 0.00               | 0                | 11,700,000.00    |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SHS07            | On 10/04/2016 | Spot Bond  |     | 0.00000   | 100.72164 |           |              | 100.70117      |                   |            | 0.00          | 0                | 0.00             |
| SHS08            | On 21/05/2016 | Spot Bond  |     | 0.00000   | 100.74136 |           |              | 100.72073      |                   |            | 0.00          | 0                | 0.00             |
| SHS09            | On 21/12/2014 | Spot Bond  |     | 0.00000   | 100.67964 |           |              | 100.66070      |                   |            | 0.00          | 0                | 0.00             |
| SHS10            | On 28/07/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| SHS11U           | On 19/11/2016 | Spot Bond  |     | 100.00000 | 16.02160  |           | 100.00000    | 15.98279       |                   |            | 0.00          | 0                | 0.00             |
| SHS12            | On 12/12/2016 | Spot Bond  |     | 0.00000   | 100.98231 |           |              | 100.96135      |                   |            | 0.00          | 0                | 0.00             |
| SHS13U           | On 21/05/2015 | Spot Bond  |     | 100.00000 | 64.04066  |           | 100.00000    | 63.84072       |                   |            | 0.00          | 0                | 0.00             |
| SHS14            | On 17/06/2017 | Spot Bond  |     | 0.00000   | 100.87860 |           |              | 100.85762      |                   |            | 0.00          | 0                | 0.00             |
| SHS15U           | On 19/09/2014 | Spot Bond  |     | 100.00000 | 87.95181  |           | 100.00000    | 87.74038       |                   |            | 0.00          | 0                | 0.00             |
| SHS16U           | On 29/06/2016 | Spot Bond  |     | 100.00000 | 22.66406  |           | 100.00000    | 22.60916       |                   |            | 0.00          | 0                | 0.00             |
| SHS17U           | On 30/09/2016 | Spot Bond  |     | 100.00000 | 24.80328  |           | 100.00000    | 24.72584       |                   |            | 0.00          | 0                | 0.00             |
| SHS18U           | On 30/11/2016 | Spot Bond  |     | 100.00000 | 23.69887  |           | 100.00000    | 23.58737       |                   |            | 0.00          | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  |     | 7.94500   | 107.55055 |           | 7.93000      | 107.55579      |                   |            | 0.00          | 0                | 1,740,000,000.00 |
| SLI3             | On 15/08/2023 | Spot Bond  |     | 8.94500   | 103.16633 |           | 8.93000      | 103.19116      |                   |            | 0.00          | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  |     | 8.41000   | 102.64596 |           | 8.39500      | 102.66343      |                   |            | 0.00          | 0                | 1,920,000,000.00 |
| SPDA1            | On 21/08/2014 | Spot Bond  |     | 0.00000   | 101.36981 |           |              | 101.34959      |                   |            | 0.00          | 0                | 0.00             |
| SPDA2            | On 21/08/2016 | Spot Bond  |     | 0.00000   | 101.39981 |           |              | 101.37863      |                   |            | 0.00          | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  |     | 0.00000   | 101.67408 |           |              | 101.65408      |                   |            | 0.00          | 0                | 0.00             |
| SPDA4            | On 21/08/2017 | Spot Bond  |     | 0.00000   | 101.40956 |           |              | 101.38824      |                   |            | 0.00          | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  |     | 0.00000   | 99.99985  |           |              | 99.97983       |                   |            | 0.00          | 0                | 0.00             |
| SSA01            | On 28/06/2016 | Spot Bond  |     | 8.16000   | 103.40596 |           | 8.14500      | 103.40990      |                   |            | 0.00          | 0                | 71,400,000.00    |
| SSA02            | On 20/04/2015 | Spot Bond  |     | 0.00000   | 100.37207 |           |              | 100.35223      |                   |            | 0.00          | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  |     | 0.00000   | 100.63557 |           |              | 100.61623      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000   |       | 100.27843 |           |              | 100.25779      |                   |            | 0.00          | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  | 9.31000   |       | 96.87073  |           | 9.28500      | 96.95192       |                   |            | 0.00          | 0                | 3,920,000,000.00 |
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000   |       | 101.25370 |           |              | 101.23173      |                   |            | 0.00          | 0                | 0.00             |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000   |       | 100.75013 |           |              | 100.72763      |                   |            | 0.00          | 0                | 0.00             |
| SSN003           | On 25/04/2017 | Spot Bond  | 0.00000   |       | 100.12816 |           |              | 100.02587      |                   |            | 0.00          | 0                | 0.00             |
| SSN004           | On 31/03/2021 | Spot Bond  | 9.36800   |       | 89.46589  |           | 9.34300      | 89.55570       |                   |            | 0.00          | 0                | 0.00             |
| SSN005           | On 31/03/2021 | Spot Bond  | 9.43000   |       | 89.18854  |           | 9.40500      | 89.27783       |                   |            | 0.00          | 0                | 0.00             |
| SSN006           | On 21/12/2014 | Spot Bond  | 7.14000   |       | 101.53475 |           | 7.12000      | 101.52322      |                   |            | 0.00          | 0                | 0.00             |
| SSN007           | On 15/01/2020 | Spot Bond  | 8.85000   |       | 93.50093  |           | 8.82500      | 93.58093       |                   |            | 0.00          | 0                | 0.00             |
| SSN008           | On 18/06/2017 | Spot Bond  | 0.00000   |       | 100.89292 |           |              | 100.87112      |                   |            | 0.00          | 0                | 0.00             |
| SSN009           | On 15/09/2017 | Spot Bond  | 8.24000   |       | 103.10515 |           | 8.22500      | 103.12321      |                   |            | 0.00          | 0                | 0.00             |
| SSN011           | On 31/01/2025 | Spot Bond  | 2.45000   |       | 108.11669 |           | 2.45000      | 108.09345      |                   |            | 0.00          | 0                | 0.00             |
| SSN012           | On 21/12/2018 | Spot Bond  | 8.29500   |       | 99.79312  |           | 8.28000      | 99.82495       |                   |            | 0.00          | 0                | 0.00             |
| SSN015           | On 26/08/2018 | Spot Bond  | 0.00000   |       | 101.73517 |           |              | 101.70783      |                   |            | 0.00          | 0                | 0.00             |
| SSN017           | On 21/12/2026 | Spot Bond  | 9.63000   |       | 107.34391 |           | 9.60000      | 107.54054      |                   |            | 0.00          | 0                | 0.00             |
| SSN018           | On 02/09/2016 | Spot Bond  | 0.00000   |       | 101.11021 |           |              | 101.09066      |                   |            | 0.00          | 0                | 0.00             |
| SSN019           | On 04/09/2014 | Spot Bond  | 0.00000   |       | 100.77344 |           |              | 100.75336      |                   |            | 0.00          | 0                | 0.00             |
| SSN020           | On 18/09/2014 | Spot Bond  | 0.00000   |       | 100.84639 |           |              | 100.82568      |                   |            | 0.00          | 0                | 0.00             |
| SSN021           | On 28/02/2031 | Spot Bond  | 9.90000   |       | 79.50488  |           | 9.86500      | 79.71684       |                   |            | 0.00          | 0                | 0.00             |
| SSN024           | On 21/01/2019 | Spot Bond  | 0.00000   |       | 100.21228 |           |              | 100.19101      |                   |            | 0.00          | 0                | 0.00             |
| SSN025           | On 04/03/2019 | Spot Bond  | 0.00000   |       | 100.28579 |           |              | 100.26410      |                   |            | 0.00          | 0                | 0.00             |
| SSN026           | On 16/01/2019 | Spot Bond  | 0.00000   |       | 100.26476 |           |              | 100.24498      |                   |            | 0.00          | 0                | 0.00             |
| SY1078           | On 29/07/2014 | Spot Bond  | 100.00000 |       | 66.66668  |           | 100.00000    | 66.66667       |                   |            | 0.00          | 0                | 0.00             |
| SY1087           | On 11/08/2014 | Spot Bond  | 0.00000   |       | 99.81957  |           |              | 99.80317       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SY1090           |        | On 18/08/2014 | Spot Bond | 0.00000   | 99.70517  |           |              | 99.68879       |                   |            | 0.00          | 0                | 0.00          |
| SY1094           |        | On 19/08/2014 | Spot Bond | 0.00000   | 99.68874  |           |              | 99.67236       |                   |            | 0.00          | 0                | 0.00          |
| SY1098           |        | On 22/08/2014 | Spot Bond | 0.00000   | 99.63965  |           |              | 99.62327       |                   |            | 0.00          | 0                | 0.00          |
| SY1101           |        | On 26/08/2014 | Spot Bond | 0.00000   | 99.57320  |           |              | 99.55678       |                   |            | 0.00          | 0                | 0.00          |
| SY1103           |        | On 29/08/2014 | Spot Bond | 0.00000   | 99.52391  |           |              | 99.50749       |                   |            | 0.00          | 0                | 0.00          |
| SY1107           |        | On 09/09/2014 | Spot Bond | 0.00000   | 99.34322  |           |              | 99.32680       |                   |            | 0.00          | 0                | 0.00          |
| SY1108           |        | On 10/09/2014 | Spot Bond | 0.00000   | 99.32788  |           |              | 99.31149       |                   |            | 0.00          | 0                | 0.00          |
| SY1113           |        | On 16/09/2014 | Spot Bond | 0.00000   | 99.22866  |           |              | 99.21225       |                   |            | 0.00          | 0                | 0.00          |
| SY1119           |        | On 29/07/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1120           |        | On 29/07/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1121           |        | On 05/08/2014 | Spot Bond | 0.00000   | 99.91787  |           |              | 99.90145       |                   |            | 0.00          | 0                | 0.00          |
| SY1122           |        | On 11/08/2014 | Spot Bond | 0.00000   | 99.81941  |           |              | 99.80299       |                   |            | 0.00          | 0                | 0.00          |
| SY1123           |        | On 11/08/2014 | Spot Bond | 0.00000   | 99.81980  |           |              | 99.80341       |                   |            | 0.00          | 0                | 0.00          |
| SY1124           |        | On 14/08/2014 | Spot Bond | 0.00000   | 99.77293  |           |              | 99.75671       |                   |            | 0.00          | 0                | 0.00          |
| SY1125           |        | On 18/08/2014 | Spot Bond | 0.00000   | 99.73494  |           |              | 99.71601       |                   |            | 0.00          | 0                | 0.00          |
| SY1126           |        | On 18/08/2014 | Spot Bond | 0.00000   | 99.73494  |           |              | 99.71601       |                   |            | 0.00          | 0                | 0.00          |
| SY1127           |        | On 21/10/2014 | Spot Bond | 0.00000   | 98.61593  |           |              | 98.59905       |                   |            | 0.00          | 0                | 0.00          |
| SY1128           |        | On 18/08/2014 | Spot Bond | 0.00000   | 99.69936  |           |              | 99.68266       |                   |            | 0.00          | 0                | 0.00          |
| SY1129           |        | On 21/08/2014 | Spot Bond | 0.00000   | 99.65028  |           |              | 99.63363       |                   |            | 0.00          | 0                | 0.00          |
| SY1130           |        | On 22/08/2014 | Spot Bond | 0.00000   | 99.63338  |           |              | 99.61672       |                   |            | 0.00          | 0                | 0.00          |
| SY1131           |        | On 20/08/2014 | Spot Bond | 0.00000   | 99.66647  |           |              | 99.64979       |                   |            | 0.00          | 0                | 0.00          |
| SY1132           |        | On 26/08/2014 | Spot Bond | 0.00000   | 99.56603  |           |              | 99.54934       |                   |            | 0.00          | 0                | 0.00          |
| SY1133           |        | On 29/08/2014 | Spot Bond | 100.00000 | 92.63959  |           | 100.00000    | 92.40506       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SY1134           | On 29/08/2014 | Spot Bond  | 100.00000 |       | 92.63959  |           | 100.00000    | 92.40506       |                   |            | 0.00          | 0                | 0.00           |
| SZ18             | On 30/09/2015 | Spot Bond  | 7.10500   |       | 110.08213 |           | 7.09000      | 110.07846      |                   |            | 0.00          | 0                | 280,000,000.00 |
| SZ25             | On 30/09/2025 | Spot Bond  | 8.82000   |       | 104.24074 |           | 8.79000      | 104.42875      |                   |            | 0.00          | 0                | 0.00           |
| TF105U           | On 25/10/2014 | Spot Bond  | 100.00000 |       | 82.09971  |           | 100.00000    | 81.91807       |                   |            | 0.00          | 0                | 0.00           |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 |       | 30.40866  |           | 100.00000    | 30.33499       |                   |            | 0.00          | 0                | 0.00           |
| TFS110           | On 18/04/2016 | Spot Bond  | 0.00000   |       | 100.24424 |           |              | 100.22537      |                   |            | 0.00          | 0                | 0.00           |
| TFS112           | On 02/05/2016 | Spot Bond  | 0.00000   |       | 99.92992  |           |              | 99.91221       |                   |            | 0.00          | 0                | 0.00           |
| TFS116           | On 18/08/2014 | Spot Bond  | 0.00000   |       | 101.23828 |           |              | 101.22057      |                   |            | 0.00          | 0                | 0.00           |
| TFS117           | On 02/09/2018 | Spot Bond  | 0.00000   |       | 101.11657 |           |              | 101.09691      |                   |            | 0.00          | 0                | 0.00           |
| TFS121           | On 20/02/2015 | Spot Bond  | 0.00000   |       | 101.21012 |           |              | 101.19256      |                   |            | 0.00          | 0                | 0.00           |
| TFS122           | On 20/03/2017 | Spot Bond  | 0.00000   |       | 100.72074 |           |              | 100.70206      |                   |            | 0.00          | 0                | 0.00           |
| TFS123           | On 20/03/2019 | Spot Bond  | 0.00000   |       | 100.75969 |           |              | 100.74005      |                   |            | 0.00          | 0                | 0.00           |
| TFS125           | On 23/10/2014 | Spot Bond  | 0.00000   |       | 98.52708  |           |              | 98.50954       |                   |            | 0.00          | 0                | 0.00           |
| TFS126           | On 21/11/2014 | Spot Bond  | 0.00000   |       | 98.01964  |           |              | 98.00211       |                   |            | 0.00          | 0                | 0.00           |
| TFS127           | On 04/12/2014 | Spot Bond  | 0.00000   |       | 97.84608  |           |              | 97.82899       |                   |            | 0.00          | 0                | 0.00           |
| TFS83            | On 28/07/2015 | Spot Bond  | 0.00000   |       | 100.00698 |           |              | 100.03477      |                   |            | 0.00          | 0                | 0.00           |
| TFS84            | On 28/07/2016 | Spot Bond  | 7.89500   |       | 101.52691 |           | 7.88000      | 101.53300      |                   |            | 0.00          | 0                | 22,000,000.00  |
| TH10A1           | On 18/10/2038 | Spot Bond  | 0.00000   |       | 100.25615 |           |              | 100.23639      |                   |            | 0.00          | 0                | 0.00           |
| TH10A2           | On 18/10/2038 | Spot Bond  | 0.00000   |       | 100.26304 |           |              | 100.24276      |                   |            | 0.00          | 0                | 0.00           |
| TH10A3           | On 18/07/2017 | Spot Bond  | 7.83000   |       | 100.27170 |           | 7.83000      | 100.25076      |                   |            | 0.00          | 0                | 0.00           |
| TH10A4           | On 18/07/2017 | Spot Bond  | 0.00000   |       | 100.25235 |           |              | 100.23289      |                   |            | 0.00          | 0                | 0.00           |
| TH10A5           | On 18/07/2017 | Spot Bond  | 0.00000   |       | 100.26097 |           |              | 100.24085      |                   |            | 0.00          | 0                | 0.00           |
| TH10A6           | On 18/07/2017 | Spot Bond  | 0.00000   |       | 100.27386 |           |              | 100.25274      |                   |            | 0.00          | 0                | 0.00           |
| TH10A7           | On 18/10/2038 | Spot Bond  | 0.00000   |       | 100.25235 |           |              | 100.23289      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM     | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH10A8           | On 18/10/2038 | Spot Bond  | 0.00000 |          | 100.26097 |           |              | 100.24085      |                   |            | 0.00          | 0                | 0.00          |
| TH10A9           | On 18/07/2017 | Spot Bond  | 7.16000 |          | 100.24882 |           | 7.16000      | 100.22966      |                   |            | 0.00          | 0                | 0.00          |
| TH10B1           | On 18/10/2038 | Spot Bond  | 0.00000 |          | 100.27785 |           |              | 100.25642      |                   |            | 0.00          | 0                | 0.00          |
| TH10B2           | On 18/07/2017 | Spot Bond  | 0.00000 |          | 100.27646 |           |              | 100.25514      |                   |            | 0.00          | 0                | 0.00          |
| TH10C1           | On 18/10/2038 | Spot Bond  | 0.00000 |          | 100.30942 |           |              | 100.28555      |                   |            | 0.00          | 0                | 0.00          |
| TH10C2           | On 18/07/2017 | Spot Bond  | 0.00000 |          | 100.30496 |           |              | 100.28144      |                   |            | 0.00          | 0                | 0.00          |
| TH10D1           | On 18/10/2038 | Spot Bond  | 0.00000 |          | 100.43852 |           |              | 100.40465      |                   |            | 0.00          | 0                | 0.00          |
| TH10D2           | On 18/07/2017 | Spot Bond  | 0.00000 |          | 100.42335 |           |              | 100.39066      |                   |            | 0.00          | 0                | 0.00          |
| TH11A1           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.25200 |           |              | 100.23257      |                   |            | 0.00          | 0                | 0.00          |
| TH11A2           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.26304 |           |              | 100.24276      |                   |            | 0.00          | 0                | 0.00          |
| TH11A3           | On 18/07/2018 | Spot Bond  | 8.73000 |          | 100.25575 |           | 8.73000      | 100.23247      |                   |            | 0.00          | 0                | 0.00          |
| TH11A4           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.25096 |           |              | 100.23162      |                   |            | 0.00          | 0                | 0.00          |
| TH11A5           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.26097 |           |              | 100.24085      |                   |            | 0.00          | 0                | 0.00          |
| TH11A6           | On 18/07/2041 | Spot Bond  | 8.81500 | 98.21700 |           | 8.80000   | 98.24277     |                |                   |            | 0.00          | 0                | 0.00          |
| TH11A7           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.24890 |           |              | 100.22971      |                   |            | 0.00          | 0                | 0.00          |
| TH11A8           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.26097 |           |              | 100.24085      |                   |            | 0.00          | 0                | 0.00          |
| TH11B1           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.27853 |           |              | 100.25704      |                   |            | 0.00          | 0                | 0.00          |
| TH11B2           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.27474 |           |              | 100.25356      |                   |            | 0.00          | 0                | 0.00          |
| TH11B3           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.27336 |           |              | 100.25228      |                   |            | 0.00          | 0                | 0.00          |
| TH11C1           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.30873 |           |              | 100.28492      |                   |            | 0.00          | 0                | 0.00          |
| TH11C2           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.30737 |           |              | 100.28365      |                   |            | 0.00          | 0                | 0.00          |
| TH11C3           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.29536 |           |              | 100.27258      |                   |            | 0.00          | 0                | 0.00          |
| TH11D1           | On 18/07/2041 | Spot Bond  | 0.00000 |          | 100.41490 |           |              | 100.38286      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH11D2           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.41626 |           |              | 100.38412      |                   |            | 0.00          | 0                | 0.00          |
| TH11D3           | On 18/07/2041 | Spot Bond  |     | 0.00000   | 100.40949 |           |              | 100.37787      |                   |            | 0.00          | 0                | 0.00          |
| TH9A10           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.26701 |           |              | 100.24639      |                   |            | 0.00          | 0                | 0.00          |
| THE8A1           | On 18/04/2036 | Spot Bond  |     | 101.06155 | 5.95636   |           | 101.06155    | 5.94179        |                   |            | 0.00          | 0                | 0.00          |
| THE8A2           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.25096 |           |              | 100.23162      |                   |            | 0.00          | 0                | 0.00          |
| THE8A3           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.42574 |           |              | 100.40756      |                   |            | 0.00          | 0                | 0.00          |
| THE8B1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.28197 |           |              | 100.26022      |                   |            | 0.00          | 0                | 0.00          |
| THE8C1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.29571 |           |              | 100.27289      |                   |            | 0.00          | 0                | 0.00          |
| THE8D1           | On 18/04/2036 | Spot Bond  |     | 0.00000   | 100.43987 |           |              | 100.40590      |                   |            | 0.00          | 0                | 0.00          |
| THE9A1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.63813 |           |              | 100.61882      |                   |            | 0.00          | 0                | 0.00          |
| THE9A2           | On 18/01/2016 | Spot Bond  |     | 0.00000   | 100.26176 |           |              | 100.24154      |                   |            | 0.00          | 0                | 0.00          |
| THE9A3           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.26526 |           |              | 100.24477      |                   |            | 0.00          | 0                | 0.00          |
| THE9A5           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.26176 |           |              | 100.24154      |                   |            | 0.00          | 0                | 0.00          |
| THE9A6           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.26526 |           |              | 100.24477      |                   |            | 0.00          | 0                | 0.00          |
| THE9A7           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.26701 |           |              | 100.24639      |                   |            | 0.00          | 0                | 0.00          |
| THE9A8           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.25966 |           |              | 100.23960      |                   |            | 0.00          | 0                | 0.00          |
| THE9A9           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.26526 |           |              | 100.24477      |                   |            | 0.00          | 0                | 0.00          |
| THE9B1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.28450 |           |              | 100.26252      |                   |            | 0.00          | 0                | 0.00          |
| THE9B2           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.28450 |           |              | 100.26252      |                   |            | 0.00          | 0                | 0.00          |
| THE9B3           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.28450 |           |              | 100.26252      |                   |            | 0.00          | 0                | 0.00          |
| THE9C1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.31244 |           |              | 100.28830      |                   |            | 0.00          | 0                | 0.00          |
| THE9C2           | On 18/07/2039 | Spot Bond  |     | 0.00000   | 100.31941 |           |              | 100.29474      |                   |            | 0.00          | 0                | 0.00          |
| THE9C3           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.31069 |           |              | 100.28669      |                   |            | 0.00          | 0                | 0.00          |
| THE9D1           | On 18/07/2016 | Spot Bond  |     | 0.00000   | 100.44960 |           |              | 100.41485      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| THE9D2           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 100.45824 |           |              | 100.42282      |                   |            | 0.00                  | 0                | 0.00              |
| THE9D3           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.45478 |           |              | 100.41963      |                   |            | 0.00                  | 0                | 0.00              |
| TL15             | On 29/04/2015 | Spot Bond  | 8.14500   |       | 105.65927 |           | 8.13000      | 105.64721      |                   |            | 0.00                  | 0                | 1,260,000,000.00  |
| TL20             | On 22/02/2020 | Spot Bond  | 9.64000   |       | 87.38312  |           | 9.61500      | 87.45479       |                   |            | 0.00                  | 0                | 0.00              |
| TN17             | On 14/11/2017 | Spot Bond  | 7.90000   |       | 105.78188 |           | 7.88500      | 105.80341      |                   |            | 0.00                  | 0                | 26,340,700,000.00 |
| TN20             | On 17/09/2020 | Spot Bond  | 9.11000   |       | 110.27862 |           | 9.08500      | 110.37226      |                   |            | 0.00                  | 0                | 13,600,000,000.00 |
| TN20U            | On 14/04/2020 | Spot Bond  | 100.00000 |       | 0.68653   |           | 100.00000    | 0.68439        |                   |            | 0.00                  | 0                | 0.00              |
| TN23             | On 06/11/2023 | Spot Bond  | 9.30000   |       | 111.67555 |           | 9.26500      | 111.87572      |                   |            | 0.00                  | 0                | 4,880,000,000.00  |
| TN25             | On 19/08/2025 | Spot Bond  | 9.55000   |       | 103.90406 |           | 9.52000      | 104.07927      |                   |            | 0.00                  | 0                | 17,000,000,000.00 |
| TN27             | On 14/11/2027 | Spot Bond  | 9.51000   |       | 97.31321  |           | 9.48000      | 97.50551       |                   |            | 19,020,000,000,000.00 | 2,000,000,000    | 4,227,800,000.00  |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000   |       | 101.47348 |           |              | 101.45466      |                   |            | 0.00                  | 0                | 0.00              |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000   |       | 102.46542 |           |              | 102.44532      |                   |            | 0.00                  | 0                | 2,500,000,000.00  |
| TORQ1            | On 15/08/2014 | Spot Bond  | 0.00000   |       | 101.49930 |           |              | 101.47991      |                   |            | 0.00                  | 0                | 0.00              |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 101.52046 |           |              | 101.49997      |                   |            | 0.00                  | 0                | 0.00              |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 101.56047 |           |              | 101.53946      |                   |            | 0.00                  | 0                | 0.00              |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 101.56460 |           |              | 101.54353      |                   |            | 0.00                  | 0                | 0.00              |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 101.76214 |           |              | 101.73847      |                   |            | 0.00                  | 0                | 0.00              |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 102.17191 |           |              | 102.14279      |                   |            | 0.00                  | 0                | 0.00              |
| TPDA01           | On 05/04/2015 | Spot Bond  | 0.00000   |       | 100.66000 |           |              | 100.64170      |                   |            | 0.00                  | 0                | 0.00              |
| TPDA02           | On 05/04/2017 | Spot Bond  | 0.00000   |       | 100.44369 |           |              | 100.42380      |                   |            | 0.00                  | 0                | 0.00              |
| TPDA03           | On 05/04/2018 | Spot Bond  | 0.00000   |       | 100.45343 |           |              | 100.43314      |                   |            | 0.00                  | 0                | 0.00              |
| TPDA04           | On 10/04/2016 | Spot Bond  | 0.00000   |       | 100.35034 |           |              | 100.33202      |                   |            | 0.00                  | 0                | 0.00              |
| TPDA05           | On 10/04/2019 | Spot Bond  | 0.00000   |       | 100.37584 |           |              | 100.35630      |                   |            | 0.00                  | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  |       | 100.00000 |           | 10.00000     | 99.97323       |                   |            | 0.00          | 0                | 0.00          |
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   |       | 100.00000 |           | 9.75000      | 99.97390       |                   |            | 0.00          | 0                | 0.00          |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 |       | 10.00000  |           | 100.00000    | 9.97421        |                   |            | 0.00          | 0                | 0.00          |
| TRAA1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 101.05213 |           |              | 101.03236      |                   |            | 0.00          | 0                | 0.00          |
| TRAA2            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 101.11992 |           |              | 101.09892      |                   |            | 0.00          | 0                | 0.00          |
| TRAB1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 101.15755 |           |              | 101.13586      |                   |            | 0.00          | 0                | 0.00          |
| TRAC1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 101.16507 |           |              | 101.14324      |                   |            | 0.00          | 0                | 0.00          |
| TRAD1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 101.37534 |           |              | 101.34965      |                   |            | 0.00          | 0                | 0.00          |
| TRAE1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 101.83830 |           |              | 101.80409      |                   |            | 0.00          | 0                | 0.00          |
| TSP150           | On 02/10/2014 | Spot Bond  | 0.00000   |       | 99.00259  |           |              | 98.98676       |                   |            | 0.00          | 0                | 0.00          |
| TSP152           | On 13/11/2014 | Spot Bond  | 0.00000   |       | 98.32029  |           |              | 98.30430       |                   |            | 0.00          | 0                | 0.00          |
| TSP153           | On 27/11/2014 | Spot Bond  | 0.00000   |       | 98.11949  |           |              | 98.10368       |                   |            | 0.00          | 0                | 0.00          |
| TSP156           | On 22/01/2015 | Spot Bond  | 0.00000   |       | 97.10925  |           |              | 97.09273       |                   |            | 0.00          | 0                | 0.00          |
| TSP157           | On 07/08/2014 | Spot Bond  | 0.00000   |       | 99.88001  |           |              | 99.86287       |                   |            | 0.00          | 0                | 0.00          |
| TSP158           | On 05/02/2015 | Spot Bond  | 0.00000   |       | 96.37751  |           |              | 96.35834       |                   |            | 0.00          | 0                | 0.00          |
| TSP159           | On 21/08/2014 | Spot Bond  | 0.00000   |       | 99.64452  |           |              | 99.62759       |                   |            | 0.00          | 0                | 0.00          |
| TSP160           | On 19/02/2015 | Spot Bond  | 0.00000   |       | 95.68284  |           |              | 95.66806       |                   |            | 0.00          | 0                | 0.00          |
| TSP161           | On 05/03/2015 | Spot Bond  | 0.00000   |       | 95.95451  |           |              | 95.93587       |                   |            | 0.00          | 0                | 0.00          |
| TSP162           | On 18/09/2014 | Spot Bond  | 0.00000   |       | 99.16210  |           |              | 99.14500       |                   |            | 0.00          | 0                | 0.00          |
| TSP163           | On 19/03/2015 | Spot Bond  | 0.00000   |       | 95.76674  |           |              | 95.74842       |                   |            | 0.00          | 0                | 0.00          |
| TSP164           | On 02/04/2015 | Spot Bond  | 0.00000   |       | 95.53475  |           |              | 95.51652       |                   |            | 0.00          | 0                | 0.00          |
| TSP165           | On 16/10/2014 | Spot Bond  | 0.00000   |       | 98.69003  |           |              | 98.67302       |                   |            | 0.00          | 0                | 0.00          |
| TSP166           | On 16/04/2015 | Spot Bond  | 0.00000   |       | 95.30558  |           |              | 95.28745       |                   |            | 0.00          | 0                | 0.00          |
| TSP167           | On 28/05/2015 | Spot Bond  | 0.00000   |       | 94.60408  |           |              | 94.58615       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|-------------------|
| TSP168           | On 11/06/2015 | Spot Bond  | 0.00000   |       | 94.32522  |           |              | 94.30721       |                   |                          | 0.00           | 0                 | 0.00              |
| TSP169           | On 08/01/2015 | Spot Bond  | 0.00000   |       | 97.21957  |           |              | 97.20230       |                   |                          | 0.00           | 0                 | 0.00              |
| TSP170           | On 09/07/2015 | Spot Bond  | 0.00000   |       | 93.61369  |           |              | 93.59507       |                   |                          | 0.00           | 0                 | 0.00              |
| TSP171           | On 23/07/2015 | Spot Bond  | 0.00000   |       | 93.47218  |           |              | 93.45389       |                   |                          | 0.00           | 0                 | 0.00              |
| TTO01U           | On 28/08/2019 | Spot Bond  | 100.00000 |       | 14.00842  | 100.00000 |              | 13.97449       |                   |                          | 0.00           | 0                 | 0.00              |
| TWC044           | On 15/08/2014 | Spot Bond  | 0.00000   |       | 101.30854 |           |              | 101.29080      |                   |                          | 0.00           | 0                 | 0.00              |
| TWC04U           | On 19/01/2015 | Spot Bond  | 100.00000 |       | 69.56737  | 100.00000 |              | 69.31623       |                   | 1,080,000,000,000,000.00 | 10,800,000,000 | 10,800,000,000.00 |                   |
| TWC052           | On 26/07/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00              |
| TWC053           | On 19/08/2014 | Spot Bond  | 0.00000   |       | 101.28052 |           |              | 101.26389      |                   |                          | 0.00           | 0                 | 0.00              |
| TWC054           | On 21/08/2014 | Spot Bond  | 0.00000   |       | 101.09759 |           |              | 101.08096      |                   |                          | 0.00           | 0                 | 0.00              |
| TWC057           | On 04/08/2014 | Spot Bond  | 0.00000   |       | 100.44384 |           |              | 100.42740      |                   |                          | 0.00           | 0                 | 0.00              |
| TWC058           | On 13/10/2014 | Spot Bond  | 0.00000   |       | 100.17063 |           |              | 100.15357      |                   |                          | 0.00           | 0                 | 0.00              |
| TWC059           | On 15/10/2014 | Spot Bond  | 0.00000   |       | 100.15357 |           |              | 100.13650      |                   |                          | 0.00           | 0                 | 0.00              |
| TWC060           | On 17/10/2014 | Spot Bond  | 0.00000   |       | 100.11982 |           |              | 100.10271      |                   |                          | 0.00           | 0                 | 0.00              |
| TWC061           | On 26/08/2014 | Spot Bond  | 0.00000   |       | 100.11689 |           |              | 100.10019      |                   |                          | 0.00           | 0                 | 0.00              |
| TWC062           | On 20/10/2014 | Spot Bond  | 0.00000   |       | 100.10287 |           |              | 100.08573      |                   |                          | 0.00           | 0                 | 0.00              |
| TWC063           | On 22/10/2014 | Spot Bond  | 0.00000   |       | 100.05135 | 100.00000 |              | 83.83132       |                   |                          | 0.00           | 27,200,000,000    | 24,500,000,000.00 |
| TWCJ11           | On 21/08/2014 | Spot Bond  | 0.00000   |       | 101.23501 |           |              | 101.21630      |                   |                          | 0.00           | 0                 | 0.00              |
| TWCJ12           | On 17/10/2014 | Spot Bond  | 0.00000   |       | 100.13344 |           |              | 100.11438      |                   |                          | 0.00           | 0                 | 0.00              |
| TWCM11           | On 21/08/2014 | Spot Bond  | 0.00000   |       | 101.10301 |           |              | 101.08630      |                   |                          | 0.00           | 0                 | 0.00              |
| TWCM12           | On 17/10/2014 | Spot Bond  | 0.00000   |       | 100.12155 |           |              | 100.10419      |                   |                          | 0.00           | 0                 | 0.00              |
| UG21             | On 02/03/2021 | Spot Bond  | 9.16000   |       | 111.86739 |           | 9.13500      | 111.96779      |                   |                          | 0.00           | 0                 | 0.00              |
| UTR042           | On 19/04/2016 | Spot Bond  | 0.00000   |       | 100.22684 |           |              | 100.20420      |                   |                          | 0.00           | 0                 | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| UTR043           | On 06/04/2015 | Spot Bond  | 0.00000   | 100.56031 |           |              | 100.53555      |                   |            | 0.00          | 0                | 0.00              |
| UTR40            | On 10/09/2017 | Spot Bond  | 9.40000   | 105.93765 |           | 9.38500      | 105.95146      |                   |            | 0.00          | 0                | 0.00              |
| VKC03            | On 26/09/2014 | Spot Bond  | 0.00000   | 100.57181 |           |              | 100.55393      |                   |            | 0.00          | 0                | 0.00              |
| VKC04            | On 27/03/2015 | Spot Bond  | 0.00000   | 100.53586 |           |              | 100.51746      |                   |            | 0.00          | 0                | 0.00              |
| VKE01            | On 08/05/2015 | Spot Bond  | 0.00000   | 99.84937  |           |              | 99.83017       |                   |            | 0.00          | 0                | 0.00              |
| VKE02            | On 08/05/2016 | Spot Bond  | 0.00000   | 99.84407  |           |              | 99.82422       |                   |            | 0.00          | 0                | 0.00              |
| VKE03            | On 08/05/2017 | Spot Bond  | 0.00000   | 99.84393  |           |              | 99.82404       |                   |            | 0.00          | 0                | 0.00              |
| VKE04            | On 28/03/2016 | Spot Bond  | 0.00000   | 100.59041 |           |              | 100.57024      |                   |            | 0.00          | 0                | 0.00              |
| VKE05            | On 28/03/2018 | Spot Bond  | 0.00000   | 100.60727 |           |              | 100.58656      |                   |            | 0.00          | 0                | 0.00              |
| WS04             | On 30/05/2016 | Spot Bond  | 7.03500   | 111.32176 |           | 7.02000      | 111.32783      |                   |            | 0.00          | 0                | 10,000,000,000.00 |
| WS05             | On 01/08/2018 | Spot Bond  | 1.30000   | 238.87959 |           | 1.30000      | 238.83574      |                   |            | 0.00          | 0                | 0.00              |
| WSP1             | On 28/05/2015 | Spot Bond  | 6.96500   | 103.15439 |           | 6.95000      | 103.14727      |                   |            | 0.00          | 0                | 0.00              |
| WSP2             | On 28/05/2017 | Spot Bond  | 7.56000   | 105.14980 |           | 7.54500      | 105.16706      |                   |            | 0.00          | 0                | 4,100,000,000.00  |
| WSP3             | On 28/05/2019 | Spot Bond  | 7.90000   | 105.88937 |           | 7.88500      | 105.92798      |                   |            | 0.00          | 0                | 0.00              |
| WSP4             | On 28/05/2020 | Spot Bond  | 8.21500   | 105.12237 |           | 8.19000      | 105.21602      |                   |            | 0.00          | 0                | 0.00              |
| WSP5             | On 28/05/2021 | Spot Bond  | 8.30000   | 105.13727 |           | 8.27500      | 105.24544      |                   |            | 0.00          | 0                | 2,500,000,000.00  |
| Z014             | On 30/06/2015 | Spot Bond  | 6.59500   | 94.23109  |           | 6.58000      | 94.22704       |                   |            | 0.00          | 0                | 0.00              |
| Z020             | On 19/10/2015 | Spot Bond  | 6.52500   | 92.47399  |           | 6.51000      | 92.47417       |                   |            | 0.00          | 0                | 0.00              |
| Z025             | On 30/11/2014 | Spot Bond  | 5.91000   | 98.06287  |           | 5.89000      | 98.05378       |                   |            | 0.00          | 0                | 0.00              |
| Z071             | On 01/07/2015 | Spot Bond  | 6.59500   | 94.21447  |           | 6.58000      | 94.21047       |                   |            | 0.00          | 0                | 0.00              |
| Z083             | On 30/09/2019 | Spot Bond  | 7.29000   | 69.08151  |           | 7.27500      | 69.11975       |                   |            | 0.00          | 0                | 0.00              |
| ZA021            | On 20/10/2015 | Spot Bond  | 100.00000 | 42.87124  |           | 100.00000    | 42.78991       |                   |            | 0.00          | 0                | 0.00              |
| ZA029            | On 20/09/2016 | Spot Bond  | 100.00000 | 22.69229  |           | 100.00000    | 22.64924       |                   |            | 0.00          | 0                | 0.00              |

| Contract Details           | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value             | Contracts Traded | Open Interest      |
|----------------------------|--------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------------------|------------------|--------------------|
| <b>Total for j-Bonds :</b> |        |            |           |           |           |              |                |                   |            | 65,012,116,588,495,700.00 | 16,598,721,024   | 162 349 769 164.00 |
| <b>Grand Total:</b>        |        |            |           |           |           |              |                |                   |            | 65,012,117,344,095,300.00 | 16,598,771,537   | 162 353 434 557.00 |