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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 22/08/2014

| 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 22/08/2014 | Any day expiry | 10.71350  | 10.71350  |           | 10.66740     | 10.66740       |                   | 8.25       | 0.00          | 0                | 0.00          |          |
| \$ / R             | On 25/08/2014 | Any day expiry | 10.71430  | 10.71430  |           | 10.66740     | 10.66740       |                   | 8.24       | 0.00          | 0                | 0.00          |          |
| \$ / R             | On 25/08/2014 | Any day expiry | 10.67     | Call      | 60.38820  | 0.06039      | 39.42790       | 0.03943           | 60.388     | 8.72          | 0.00             | 0             | 3,500.00 |
| \$ / R             | On 26/08/2014 | Any day expiry | 10.71430  | 10.71430  |           | 10.66450     | 10.66450       |                   | 8.97       | 0.00          | 0                | 0.00          |          |
| \$ / R             | On 26/08/2014 | Any day expiry | 10.71     | Call      | 43.02130  | 0.04302      | 31.28750       | 0.03129           | 43.021     | 9.13          | 0.00             | 0             | 5,000.00 |
| \$ / R             | On 27/08/2014 | Any day expiry | 10.71360  | 10.71360  |           | 10.66620     | 10.66620       |                   | 9.38       | 0.00          | 0                | 1,959.00      |          |
| \$ / R             | On 27/08/2014 | Any day expiry | 10.80     | Put       | 107.61790 | 0.10762      | 151.58380      | 0.15158           | 107.618    | 10.70         | 0.00             | 0             | 500.00   |
| \$ / R             | On 27/08/2014 | Any day expiry | 12.83     | Call      | 0.00790   | 0.00001      | 0.01540        | 0.00002           | 0.008      | 40.11         | 0.00             | 0             | 500.00   |
| \$ / R             | On 28/08/2014 | Any day expiry | 10.71510  | 10.71510  |           | 10.66780     | 10.66780       |                   | 9.60       | 0.00          | 0                | 0.00          |          |
| \$ / R             | On 28/08/2014 | Any day expiry | 8.30      | Put       | 0.00000   | 0.00000      | 0.00000        | 0.00000           | 0.000      | 12.74         | 0.00             | 0             | 5,000.00 |
| \$ / R             | On 28/08/2014 | Any day expiry | 10.71     | Call      | 55.80120  | 0.05580      | 42.31130       | 0.04231           | 55.801     | 9.71          | 0.00             | 0             | 3,500.00 |
| \$ / R             | On 28/08/2014 | Any day expiry | 10.96     | Call      | 6.20420   | 0.00620      | 6.13210        | 0.00613           | 6.204      | 12.49         | 0.00             | 0             | 5,000.00 |
| \$ / R             | On 01/09/2014 | Any day expiry | 10.72130  | 10.72130  |           | 10.67460     | 10.67460       |                   | 9.42       | 0.00          | 0                | 0.00          |          |
| \$ / R             | On 01/09/2014 | Any day expiry | 10.60     | Call      | 148.48340 | 0.14848      | 121.29270      | 0.12129           | 148.483    | 10.26         | 0.00             | 0             | 5,000.00 |
| \$ / R             | On 02/09/2014 | Any day expiry | 10.72290  | 10.72290  |           | 10.67620     | 10.67620       |                   | 9.57       | 0.00          | 0                | 0.00          |          |
| \$ / R             | On 02/09/2014 | Any day expiry | 10.80     | Put       | 121.38530 | 0.12139      | 160.17170      | 0.16017           | 121.385    | 10.30         | 0.00             | 0             | 5,000.00 |
| \$ / R             | On 02/09/2014 | Any day expiry | 10.90     | Call      | 22.50640  | 0.02251      | 19.90860       | 0.01991           | 22.506     | 11.02         | 0.00             | 0             | 5,000.00 |
| \$ / R             | On 02/09/2014 | Any day expiry | 10.90     | Put       | 199.60640 | 0.19961      | 243.70860      | 0.24371           | 199.606    | 11.02         | 0.00             | 0             | 5,000.00 |

| 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 08/09/2014 | Any day expiry          |         | 10.73350  | 10.73350  | 10.68670     | 10.68670       |                   | 12.57      | 0.00           | 0                | 0.00          |
| \$ / R           | 10.74  | Call          | 89.78780                | 0.08979 | 73.73850  | 0.07374   | 89.788       | 10.06          | 0.00              | 0          | 250.00         |                  |               |
| \$ / R           |        | On 15/09/2014 | Foreign Exchange Future |         | 10.74630  | 10.74630  | 10.69900     | 10.69900       |                   | 10.04      | 202,514,023.50 | 18,845           | 683,541.00    |
| \$ / R           | 8.80   | Put           | 0.00000                 | 0.00000 | 0.02520   | 0.00003   | 0.000        | 14.27          | 0.00              | 0          | 920.00         |                  |               |
| \$ / R           | 8.88   | Put           | 0.00000                 | 0.00000 | 0.03430   | 0.00003   | 0.000        | 14.36          | 0.00              | 0          | 26,804.00      |                  |               |
| \$ / R           | 8.90   | Put           | 0.00000                 | 0.00000 | 0.03700   | 0.00004   | 0.000        | 14.38          | 0.00              | 0          | 15,296.00      |                  |               |
| \$ / R           | 9.00   | Put           | 0.00010                 | 0.00000 | 0.05460   | 0.00005   | 0.000        | 14.50          | 0.00              | 0          | 35,000.00      |                  |               |
| \$ / R           | 9.78   | Put           | 0.73380                 | 0.00073 | 1.23190   | 0.00123   | 0.734        | 14.61          | 0.00              | 0          | 920.00         |                  |               |
| \$ / R           | 10.00  | Put           | 1.65960                 | 0.00166 | 2.73650   | 0.00274   | 1.660        | 12.76          | 0.00              | 0          | 72,800.00      |                  |               |
| \$ / R           | 10.10  | Put           | 2.50080                 | 0.00250 | 4.08130   | 0.00408   | 2.501        | 11.92          | 0.00              | 0          | 600.00         |                  |               |
| \$ / R           | 10.19  | Put           | 3.70520                 | 0.00371 | 6.64910   | 0.00665   | 3.705        | 11.17          | 0.00              | 0          | 6,220.00       |                  |               |
| \$ / R           | 10.20  | Put           | 3.88150                 | 0.00388 | 7.12040   | 0.00712   | 3.881        | 11.08          | 0.00              | 0          | 48,650.00      |                  |               |
| \$ / R           | 10.21  | Put           | 4.19770                 | 0.00420 | 7.62110   | 0.00762   | 4.198        | 11.07          | 0.00              | 0          | 15,296.00      |                  |               |
| \$ / R           | 10.23  | Put           | 4.90020                 | 0.00490 | 8.71890   | 0.00872   | 4.900        | 11.03          | 0.00              | 0          | 27,284.00      |                  |               |
| \$ / R           | 10.25  | Put           | 5.70630                 | 0.00571 | 9.95570   | 0.00996   | 5.706        | 10.99          | 0.00              | 0          | 10,900.00      |                  |               |
| \$ / R           | 10.30  | Put           | 8.25990                 | 0.00826 | 13.75150  | 0.01375   | 8.260        | 10.89          | 0.00              | 0          | 7,700.00       |                  |               |
| \$ / R           | 10.38  | Put           | 14.44610                | 0.01445 | 22.46350  | 0.02246   | 14.446       | 10.74          | 0.00              | 0          | 250.00         |                  |               |
| \$ / R           | 10.40  | Call          | 362.80750               | 0.36281 | 324.26630 | 0.32427   | 362.808      | 10.71          | 0.00              | 0          | 2,000.00       |                  |               |
| \$ / R           | 10.40  | Put           | 16.50750                | 0.01651 | 25.26630  | 0.02527   | 16.508       | 10.71          | 0.00              | 0          | 900.00         |                  |               |
| \$ / R           | 10.48  | Put           | 27.43110                | 0.02743 | 39.59690  | 0.03960   | 27.431       | 10.55          | 0.00              | 0          | 4,000.00       |                  |               |
| \$ / R           | 10.50  | Call          | 277.24490               | 0.27724 | 243.06940 | 0.24307   | 277.245      | 10.52          | 0.00              | 0          | 6,500.00       |                  |               |
| \$ / R           | 10.50  | Put           | 30.94490                | 0.03094 | 44.06940  | 0.04407   | 30.945       | 10.52          | 0.00              | 0          | 13,300.00      |                  |               |
| \$ / R           | 10.51  | Call          | 269.13450               | 0.26913 | 235.45430 | 0.23545   | 269.135      | 10.50          | 0.00              | 0          | 5,000.00       |                  |               |
| \$ / R           | 10.52  | Put           | 34.81760                | 0.03482 | 48.94090  | 0.04894   | 34.818       | 10.48          | 0.00              | 0          | 4,700.00       |                  |               |
| \$ / R           | 10.55  | Put           | 41.35230                | 0.04135 | 57.04610  | 0.05705   | 41.352       | 10.42          | 0.00              | 0          | 10,000.00      |                  |               |
| \$ / R           | 10.57  | Call          | 222.52700               | 0.22253 | 192.00990 | 0.19201   | 222.527      | 10.38          | 0.00              | 0          | 5,000.00       |                  |               |
| \$ / R           | 10.57  | Put           | 46.22700                | 0.04623 | 63.00990  | 0.06301   | 46.227       | 10.38          | 0.00              | 0          | 4,000.00       |                  |               |
| \$ / R           | 10.59  | Put           | 51.54270                | 0.05154 | 69.44690  | 0.06945   | 51.543       | 10.35          | 0.00              | 0          | 20,000.00      |                  |               |
| \$ / R           | 10.60  | Call          | 200.67330               | 0.20067 | 171.84830 | 0.17185   | 200.673      | 10.33          | 0.00              | 0          | 600.00         |                  |               |
| \$ / R           | 10.60  | Put           | 54.37330                | 0.05437 | 72.84830  | 0.07285   | 54.373       | 10.33          | 0.00              | 0          | 9,000.00       |                  |               |
| \$ / R           | 10.62  | Call          | 186.69130               | 0.18669 | 159.02770 | 0.15903   | 186.691      | 10.29          | 0.00              | 0          | 3,000.00       |                  |               |
| \$ / R           | 10.65  | Put           | 70.35010                | 0.07035 | 91.76690  | 0.09177   | 70.350       | 10.23          | 0.00              | 0          | 52,500.00      |                  |               |
| \$ / R           | 10.67  | Call          | 153.93640               | 0.15394 | 129.26160 | 0.12926   | 153.936      | 10.19          | 0.00              | 0          | 5,000.00       |                  |               |
| \$ / R           | 10.71  | Put           | 93.83300                | 0.09383 | 119.84360 | 0.11984   | 93.833       | 10.12          | 0.00              | 0          | 20,159.00      |                  |               |
| \$ / R           | 10.73  | Call          | 119.06850               | 0.11907 | 100.87820 | 0.10088   | 119.069      | 10.08          | 0.00              | 0          | 18,000.00      |                  |               |
| \$ / R           | 10.75  | Call          | 108.57440               | 0.10857 | 93.44020  | 0.09344   | 108.574      | 10.04          | 0.00              | 0          | 1,050.00       |                  |               |
| \$ / R           | 10.80  | Call          | 89.26150                | 0.08926 | 76.99840  | 0.07700   | 89.261       | 10.35          | 0.00              | 0          | 2,000.00       |                  |               |
| \$ / R           | 10.82  | Call          | 82.45810                | 0.08246 | 71.21530  | 0.07122   | 82.458       | 10.48          | 0.00              | 0          | 2,000.00       |                  |               |
| \$ / R           | 10.82  | Put           | 156.15810               | 0.15616 | 192.21530 | 0.19222   | 156.158      | 10.48          | 0.00              | 0          | 9,000.00       |                  |               |
| \$ / R           | 10.83  | Put           | 162.94050               | 0.16294 | 199.48240 | 0.19948   | 162.940      | 10.54          | 0.00              | 0          | 6,500.00       |                  |               |
| \$ / R           | 10.84  | Call          | 76.14010                | 0.07614 | 65.84940  | 0.06585   | 76.140       | 10.60          | 0.00              | 0          | 5,000.00       |                  |               |
| \$ / R           | 10.87  | Call          | 67.51670                | 0.06752 | 58.52660  | 0.05853   | 67.517       | 10.79          | 0.00              | 0          | 1,000.00       |                  |               |
| \$ / R           | 10.89  | Call          | 62.29820                | 0.06230 | 54.09330  | 0.05409   | 62.298       | 10.92          | 0.00              | 0          | 3,000.00       |                  |               |
| \$ / R           | 10.90  | Call          | 59.83710                | 0.05984 | 52.00360  | 0.05200   | 59.837       | 10.98          | 0.00              | 0          | 1,000.00       |                  |               |
| \$ / R           | 10.93  | Call          | 53.01370                | 0.05301 | 46.20250  | 0.04620   | 53.014       | 11.16          | 0.00              | 0          | 7,700.00       |                  |               |
| \$ / R           | 11.00  | Call          | 39.96140                | 0.03996 | 35.08090  | 0.03508   | 39.961       | 11.60          | 0.00              | 0          | 20,000.00      |                  |               |
| \$ / R           | 11.00  | Put           | 293.66140               | 0.29366 | 336.08090 | 0.33608   | 293.661      | 11.60          | 0.00              | 0          | 402.00         |                  |               |
| \$ / R           | 11.10  | Call          | 26.77400                | 0.02677 | 23.77520  | 0.02378   | 26.774       | 12.23          | 0.00              | 0          | 1,550.00       |                  |               |

| 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 | 11.11  | Call       | 25.73320    |         | 0.02573   |             | 22.87780     | 0.02288        | 25.733            | 12.29      | 0.00           | 0                | 14,500.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.25  | Call       | 14.93480    |         | 0.01493   |             | 13.50120     | 0.01350        | 14.935            | 13.16      | 0.00           | 0                | 100.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.35  | Call       | 9.85500     |         | 0.00986   |             | 8.75430      | 0.00875        | 9.855             | 13.66      | 0.00           | 0                | 4,700.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.40  | Call       | 7.84070     |         | 0.00784   |             | 7.04930      | 0.00705        | 7.841             | 13.84      | 0.00           | 0                | 3,300.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.47  | Call       | 5.68770     |         | 0.00569   |             | 5.20950      | 0.00521        | 5.688             | 14.10      | 0.00           | 0                | 3,350.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.49  | Call       | 5.18900     |         | 0.00519   |             | 4.77960      | 0.00478        | 5.189             | 14.17      | 0.00           | 0                | 3,350.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.50  | Call       | 4.95630     |         | 0.00496   |             | 4.57830      | 0.00458        | 4.956             | 14.21      | 0.00           | 0                | 37,800.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.50  | Put        | 758.65630   |         | 0.75866   | 805.57830   | 0.80558      |                | 758.656           | 14.21      | 0.00           | 0                | 600.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.51  | Call       | 4.73400     |         | 0.00473   |             | 4.38580      | 0.00439        | 4.734             | 14.24      | 0.00           | 0                | 250.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 11.85  | Call       | 1.01360     |         | 0.00101   |             | 1.17990      | 0.00118        | 1.014             | 15.49      | 0.00           | 0                | 10,850.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.00  | Call       | 0.67050     |         | 0.00067   |             | 0.78010      | 0.00078        | 0.670             | 16.46      | 0.00           | 0                | 35,500.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.00  | Put        | 1,254.37050 | 1.25437 |           | 1,301.78010 | 1.30178      |                | 1,254.371         | 16.46      | 0.00           | 0                | 397.00        |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.27  | Call       | 0.35540     |         | 0.00036   |             | 0.40790      | 0.00041        | 0.355             | 18.20      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.35  | Call       | 0.30170     |         | 0.00030   |             | 0.34410      | 0.00034        | 0.302             | 18.72      | 0.00           | 0                | 23,934.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.39  | Call       | 0.27900     |         | 0.00028   |             | 0.31710      | 0.00032        | 0.279             | 18.98      | 0.00           | 0                | 2,870.00      |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.44  | Call       | 0.25390     |         | 0.00025   |             | 0.28730      | 0.00029        | 0.254             | 19.30      | 0.00           | 0                | 15,296.00     |
| \$ / R           | On 15/09/2014 | Foreign Exchange Future | 12.75  | Call       | 0.15290     |         | 0.00015   |             | 0.16740      | 0.00017        | 0.153             | 21.30      | 0.00           | 0                | 16,275.00     |
| \$ / R           | On 22/09/2014 | Any day expiry          |        |            | 10.75900    |         | 10.75900  | 10.71120    | 10.71120     |                |                   | 10.06      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/09/2014 | Any day expiry          |        |            | 10.76630    |         | 10.76630  | 10.71830    | 10.71830     |                |                   | 10.14      | 0.00           | 0                | 1,500.00      |
| \$ / R           | On 26/09/2014 | Any day expiry          | 10.80  | Put        | 156.42450   |         | 0.15642   | 190.39720   | 0.19040      |                | 156.425           | 10.43      | 0.00           | 0                | 500.00        |
| \$ / R           | On 26/09/2014 | Any day expiry          | 13.10  | Call       | 0.29250     |         | 0.00029   | 0.30800     | 0.00031      |                | 0.293             | 21.09      | 0.00           | 0                | 500.00        |
| \$ / R           | On 29/09/2014 | Any day expiry          |        |            | 10.77170    |         | 10.77170  | 10.72370    | 10.72370     |                |                   | 10.07      | 0.00           | 0                | 0.00          |
| \$ / R           | On 29/09/2014 | Any day expiry          | 8.30   | Put        | 0.00830     |         | 0.00001   | 0.00030     | 0.00000      |                | 0.008             | 20.92      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 29/09/2014 | Any day expiry          | 10.96  | Call       | 80.98910    |         | 0.08099   | 72.38520    | 0.07239      |                | 80.989            | 11.27      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 08/10/2014 | Any day expiry          |        |            | 10.78790    |         | 10.78790  | 10.73990    | 10.73990     |                |                   | 10.36      | 0.00           | 0                | 0.00          |
| \$ / R           | On 08/10/2014 | Any day expiry          | 10.74  | Call       | 183.33160   |         | 0.18333   | 162.57260   | 0.16257      |                | 183.332           | 10.27      | 0.00           | 0                | 250.00        |
| \$ / R           | On 29/10/2014 | Any day expiry          |        |            | 10.82600    |         | 10.82600  | 10.77780    | 10.77780     |                |                   | 10.39      | 0.00           | 0                | 0.00          |
| \$ / R           | On 29/10/2014 | Any day expiry          | 8.30   | Put        | 0.10470     |         | 0.00010   | 0.13530     | 0.00014      |                | 0.105             | 18.76      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 29/10/2014 | Any day expiry          | 10.80  | Put        | 180.67780   |         | 0.18068   | 211.79760   | 0.21180      |                | 180.678           | 10.39      | 0.00           | 0                | 500.00        |
| \$ / R           | On 29/10/2014 | Any day expiry          | 11.25  | Call       | 83.21200    |         | 0.08321   | 77.42110    | 0.07742      |                | 83.212            | 12.49      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 29/10/2014 | Any day expiry          | 13.33  | Call       | 1.82750     |         | 0.00183   | 1.84680     | 0.00185      |                | 1.828             | 19.08      | 0.00           | 0                | 500.00        |
| \$ / R           | On 04/11/2014 | Any day expiry          |        |            | 10.83730    |         | 10.83730  | 10.78880    | 10.78880     |                |                   | 10.63      | 0.00           | 0                | 0.00          |
| \$ / R           | On 04/11/2014 | Any day expiry          | 10.16  | Put        | 17.38990    |         | 0.01739   | 22.36510    | 0.02237      |                | 17.390            | 10.19      | 0.00           | 0                | 3,882.00      |
| \$ / R           | On 04/11/2014 | Any day expiry          | 11.91  | Call       | 32.59120    |         | 0.03259   | 31.15370    | 0.03115      |                | 32.591            | 15.54      | 0.00           | 0                | 3,882.00      |
| \$ / R           | On 05/11/2014 | Any day expiry          |        |            | 10.83910    |         | 10.83910  | 10.79070    | 10.79070     |                |                   | 10.65      | 0.00           | 0                | 0.00          |
| \$ / R           | On 05/11/2014 | Any day expiry          | 10.75  | Call       | 251.89420   |         | 0.25189   | 230.72500   | 0.23073      |                | 251.894           | 10.46      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 05/11/2014 | Any day expiry          | 11.20  | Call       | 104.76790   |         | 0.10477   | 97.90330    | 0.09790      |                | 104.768           | 12.24      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 25/11/2014 | Any day expiry          |        |            | 10.87660    |         | 10.87660  | 10.82750    | 10.82750     |                |                   | 10.89      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/11/2014 | Any day expiry          | 10.80  | Put        | 199.33780   |         | 0.19934   | 226.33410   | 0.22633      |                | 199.338           | 10.68      | 0.00           | 0                | 500.00        |
| \$ / R           | On 25/11/2014 | Any day expiry          | 13.61  | Call       | 3.56090     |         | 0.00356   | 3.05860     | 0.00306      |                | 3.561             | 18.63      | 0.00           | 0                | 500.00        |
| \$ / R           | On 28/11/2014 | Any day expiry          |        |            | 10.88240    |         | 10.88240  | 10.83330    | 10.83330     |                |                   | 10.92      | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/11/2014 | Any day expiry          | 8.30   | Put        | 0.34250     |         | 0.00034   | 0.51880     | 0.00052      |                | 0.343             | 17.49      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 28/11/2014 | Any day expiry          | 11.25  | Call       | 136.46500   |         | 0.13646   | 129.09700   | 0.12910      |                | 136.465           | 12.38      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 10/12/2014 | Any day expiry          |        |            | 10.90590    |         | 10.90590  | 10.85670    | 10.85670     |                |                   | 10.99      | 0.00           | 0                | 800.00        |
| \$ / R           | On 11/12/2014 | Any day expiry          |        |            | 10.90780    |         | 10.90780  | 10.85870    | 10.85870     |                |                   | 10.99      | 0.00           | 0                | 4,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future |        |            | 10.90980    |         | 10.90980  | 10.86060    | 10.86060     |                |                   | 11.00      | 185,270,223.60 | 16,982           | 164,719.00    |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.09   | Put        | 2.39650     |         | 0.00240   | 3.23950     | 0.00324      |                | 2.397             | 13.99      | 0.00           | 0                | 1,402.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.44   | Put        | 4.21900     |         | 0.00422   | 5.60410     | 0.00560      |                | 4.219             | 12.31      | 0.00           | 0                | 11,976.00     |

| Contract Details | Strike        | Call / Put              | MTM   | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.78  | Put   | 7.76900   | 0.00777   | 10.70840     | 0.01071        | 7.769             | 10.69      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.88  | Put   | 10.93530  | 0.01094   | 15.28100     | 0.01528        | 10.935            | 10.50      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.00 | Put   | 16.93190  | 0.01693   | 22.97140     | 0.02297        | 16.932            | 10.37      | 0.00          | 0                | 46,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.10 | Call  | 833.76150 | 0.83376   | 792.35330    | 0.79235        | 833.761           | 10.25      | 0.00          | 0                | 1,260.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.10 | Put   | 23.96150  | 0.02396   | 31.75330     | 0.03175        | 23.962            | 10.25      | 0.00          | 0                | 6,581.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.30 | Call  | 655.59490 | 0.65559   | 618.69740    | 0.61870        | 655.595           | 10.03      | 0.00          | 0                | 1,130.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.34 | Put   | 51.73990  | 0.05174   | 66.83930     | 0.06684        | 51.740            | 9.98       | 0.00          | 0                | 2,490.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.35 | Put   | 53.34120  | 0.05334   | 69.15960     | 0.06916        | 53.341            | 9.97       | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.36 | Put   | 55.42090  | 0.05542   | 71.53730     | 0.07154        | 55.421            | 9.99       | 0.00          | 0                | 2,490.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.38 | Put   | 59.74640  | 0.05975   | 76.46170     | 0.07646        | 59.746            | 10.03      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.40 | Put   | 64.30290  | 0.06430   | 81.61290     | 0.08161        | 64.303            | 10.06      | 0.00          | 0                | 7,300.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.44 | Put   | 74.12000  | 0.07412   | 92.61750     | 0.09262        | 74.120            | 10.14      | 0.00          | 0                | 2,491.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.45 | Put   | 76.72570  | 0.07673   | 95.51740     | 0.09552        | 76.726            | 10.16      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.49 | Put   | 87.75680  | 0.08776   | 107.71870    | 0.10772        | 87.757            | 10.23      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.50 | Put   | 90.66960  | 0.09067   | 110.92210    | 0.11092        | 90.670            | 10.25      | 0.00          | 0                | 34,450.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.52 | Put   | 96.68620  | 0.09669   | 117.51170    | 0.11751        | 96.686            | 10.29      | 0.00          | 0                | 9,425.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.55 | Put   | 106.18740 | 0.10619   | 127.86500    | 0.12787        | 106.187           | 10.34      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.60 | Put   | 123.31270 | 0.12331   | 146.37260    | 0.14637        | 123.313           | 10.44      | 0.00          | 0                | 10,558.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.63 | Put   | 134.36890 | 0.13437   | 158.23380    | 0.15823        | 134.369           | 10.49      | 0.00          | 0                | 2,359.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.70 | Put   | 162.45950 | 0.16246   | 188.12720    | 0.18813        | 162.460           | 10.63      | 0.00          | 0                | 2,902.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.73 | Call  | 355.28100 | 0.35528   | 332.48810    | 0.33249        | 355.281           | 10.68      | 0.00          | 0                | 6,524.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.74 | Call  | 349.75360 | 0.34975   | 327.19830    | 0.32720        | 349.754           | 10.70      | 0.00          | 0                | 3,900.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.78 | Call  | 328.28510 | 0.32829   | 306.67260    | 0.30667        | 328.285           | 10.78      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.80 | Call  | 317.93860 | 0.31794   | 296.77920    | 0.29678        | 317.939           | 10.81      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.82 | Put   | 218.04510 | 0.21805   | 246.53360    | 0.24653        | 218.045           | 10.85      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.83 | Call  | 302.89580 | 0.30290   | 282.39990    | 0.28240        | 302.896           | 10.87      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.85 | Call  | 293.18130 | 0.29318   | 273.11860    | 0.27312        | 293.181           | 10.91      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.86 | Call  | 288.42030 | 0.28842   | 269.13650    | 0.26914        | 288.420           | 10.93      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.90 | Call  | 269.98710 | 0.26999   | 253.80000    | 0.25380        | 269.987           | 11.00      | 0.00          | 0                | 13,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.93 | Put   | 278.45600 | 0.27846   | 312.30130    | 0.31230        | 278.456           | 11.12      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.95 | Put   | 290.93110 | 0.29093   | 325.31260    | 0.32531        | 290.931           | 11.19      | 0.00          | 0                | 27,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.00 | Call  | 232.91640 | 0.23292   | 219.36670    | 0.21937        | 232.916           | 11.39      | 0.00          | 0                | 27,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.00 | Put   | 323.11640 | 0.32312   | 358.76670    | 0.35877        | 323.116           | 11.39      | 0.00          | 0                | 35,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.06 | Call  | 213.32200 | 0.21332   | 201.16540    | 0.20117        | 213.322           | 11.62      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.10 | Put   | 391.46420 | 0.39146   | 429.36330    | 0.42936        | 391.464           | 11.78      | 0.00          | 0                | 4,505.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.15 | Call  | 187.24470 | 0.18724   | 176.93530    | 0.17694        | 187.245           | 11.97      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.20 | Put   | 464.52000 | 0.46452   | 504.31400    | 0.50431        | 464.520           | 12.17      | 0.00          | 0                | 250.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.34 | Call  | 143.26990 | 0.14327   | 136.00310    | 0.13600        | 143.270           | 12.71      | 0.00          | 0                | 7,300.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.40 | Call  | 131.99040 | 0.13199   | 125.48130    | 0.12548        | 131.990           | 12.94      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.50 | Call  | 115.58890 | 0.11559   | 110.34770    | 0.11035        | 115.589           | 13.34      | 0.00          | 0                | 350.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.61 | Call  | 100.48300 | 0.10048   | 96.28070     | 0.09628        | 100.483           | 13.78      | 0.00          | 0                | 9,425.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.63 | Call  | 98.01210  | 0.09801   | 93.97710     | 0.09398        | 98.012            | 13.86      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.64 | Call  | 96.80700  | 0.09681   | 92.85150     | 0.09285        | 96.807            | 13.90      | 0.00          | 0                | 10,558.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.00 | Call  | 63.91340  | 0.06391   | 61.70880     | 0.06171        | 63.913            | 15.34      | 255,653.60    | 4,000            | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call  | 63.14770  | 0.06315   | 61.00600     | 0.06101        | 63.148            | 15.37      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.10 | Call  | 56.74380  | 0.05674   | 55.13060     | 0.05513        | 56.744            | 15.67      | 0.00          | 0                | 7,841.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call  | 45.71450  | 0.04571   | 44.97120     | 0.04497        | 45.714            | 16.31      | 0.00          | 0                | 1,402.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.30 | Call  | 45.21310  | 0.04521   | 44.50890     | 0.04451        | 45.213            | 16.34      | 0.00          | 0                | 1,130.00      |

| 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 | 13.00 | Call  | 22.86300  | 0.02286   | 23.63210     | 0.02363        | 22.863            | 18.68      | 0.00          | 0                | 36,002.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call  | 21.73580  | 0.02174   | 22.34000     | 0.02234        | 21.736            | 18.88      | 0.00          | 0                | 7,471.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call  | 16.99850  | 0.01700   | 18.98160     | 0.01898        | 16.998            | 19.14      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call  | 16.48910  | 0.01649   | 18.65180     | 0.01865        | 16.489            | 19.15      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call  | 1.10170   | 0.00110   | 2.99330      | 0.00299        | 1.102             | 19.91      | 0.00          | 0                | 900.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          |       |       | 10.91560  | 10.91560  | 10.86640     | 10.86640       |                   | 10.99      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/12/2014 | Any day expiry          | 10.80 | Put   | 208.77000 | 0.20877   | 236.61870    | 0.23662        | 208.770           | 10.80      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 13.80 | Call  | 11.23020  | 0.01123   | 14.20160     | 0.01420        | 11.230            | 20.62      | 0.00          | 0                | 500.00        |
| \$ / R           | On 23/12/2014 | Any day expiry          |       |       | 10.93130  | 10.93130  | 10.88200     | 10.88200       |                   | 11.16      | 0.00          | 0                | 0.00          |
| \$ / R           | On 23/12/2014 | Any day expiry          | 8.30  | Put   | 0.88820   | 0.00089   | 1.24720      | 0.00125        | 0.888             | 17.31      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 23/12/2014 | Any day expiry          | 11.20 | Call  | 194.27090 | 0.19427   | 183.99870    | 0.18400        | 194.271           | 12.11      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          |       |       | 11.00170  | 11.00170  | 10.95220     | 10.95220       |                   | 11.34      | 0.00          | 0                | 1,245.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          | 8.30  | Put   | 1.71220   | 0.00171   | 2.68610      | 0.00269        | 1.712             | 16.64      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          | 10.80 | Put   | 222.36510 | 0.22237   | 249.66570    | 0.24967        | 222.365           | 10.91      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 11.20 | Call  | 261.32040 | 0.26132   | 248.76910    | 0.24877        | 261.320           | 12.03      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          | 14.27 | Call  | 36.29810  | 0.03630   | 37.36820     | 0.03737        | 36.298            | 23.35      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          |       |       | 11.05640  | 11.05640  | 11.00670     | 11.00670       |                   | 11.48      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/02/2015 | Any day expiry          | 10.80 | Put   | 227.14230 | 0.22714   | 254.43500    | 0.25444        | 227.142           | 10.90      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/02/2015 | Any day expiry          | 14.50 | Call  | 46.50320  | 0.04650   | 46.91140     | 0.04691        | 46.503            | 23.35      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/02/2015 | Any day expiry          |       |       | 11.05840  | 11.05840  | 11.00870     | 11.00870       |                   | 11.48      | 0.00          | 0                | 0.00          |
| \$ / R           | On 26/02/2015 | Any day expiry          | 8.30  | Put   | 2.67890   | 0.00268   | 4.44630      | 0.00445        | 2.679             | 16.36      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 26/02/2015 | Any day expiry          | 11.15 | Call  | 331.11190 | 0.33111   | 316.08170    | 0.31608        | 331.112           | 11.80      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future |       |       | 11.09400  | 11.09400  | 11.04370     | 11.04370       |                   | 11.72      | 22,188,000.00 | 2,000            | 33,722.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.10 | Put   | 50.85780  | 0.05086   | 61.89600     | 0.06190        | 50.858            | 10.69      | 0.00          | 0                | 69,965.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.32 | Put   | 83.50040  | 0.08350   | 97.56340     | 0.09756        | 83.500            | 10.56      | 0.00          | 0                | 24,155.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.51 | Put   | 123.42900 | 0.12343   | 141.02000    | 0.14102        | 123.429           | 10.45      | 0.00          | 0                | 23,800.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.75 | Put   | 210.66510 | 0.21067   | 236.19280    | 0.23619        | 210.665           | 10.90      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.79 | Put   | 228.53940 | 0.22854   | 254.77980    | 0.25478        | 228.539           | 10.99      | 0.00          | 0                | 1,112.00      |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 10.90 | Put   | 281.71030 | 0.28171   | 309.75630    | 0.30976        | 281.710           | 11.25      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.00 | Call  | 172.96190 | 0.17296   | 167.89230    | 0.16789        | 172.962           | 14.49      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 12.61 | Call  | 109.28000 | 0.10928   | 107.72980    | 0.10773        | 109.280           | 16.25      | 0.00          | 0                | 23,800.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 13.05 | Call  | 82.15800  | 0.08216   | 82.01170     | 0.08201        | 82.158            | 17.48      | 0.00          | 0                | 24,155.00     |
| \$ / R           | On 16/03/2015 | Foreign Exchange Future | 14.20 | Call  | 65.21090  | 0.06521   | 68.55130     | 0.06855        | 65.211            | 22.29      | 0.00          | 0                | 46,165.00     |
| \$ / R           | On 27/03/2015 | Any day expiry          |       |       | 11.11580  | 11.11580  | 11.06510     | 11.06510       |                   | 11.79      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/03/2015 | Any day expiry          | 10.80 | Put   | 237.45710 | 0.23746   | 263.03430    | 0.26303        | 237.457           | 11.11      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/03/2015 | Any day expiry          | 14.85 | Call  | 52.38220  | 0.05238   | 50.63150     | 0.05063        | 52.382            | 23.34      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          |       |       | 11.17920  | 11.17920  | 11.12740     | 11.12740       |                   | 12.12      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/04/2015 | Any day expiry          | 10.80 | Put   | 242.80300 | 0.24280   | 267.75130    | 0.26775        | 242.803           | 11.17      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/04/2015 | Any day expiry          | 15.15 | Call  | 57.19180  | 0.05719   | 58.21230     | 0.05821        | 57.192            | 22.99      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          |       |       | 11.23660  | 11.23660  | 11.18390     | 11.18390       |                   | 12.28      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/05/2015 | Any day expiry          | 10.80 | Put   | 247.24510 | 0.24725   | 270.08280    | 0.27008        | 247.245           | 11.24      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/05/2015 | Any day expiry          | 15.48 | Call  | 61.27950  | 0.06128   | 59.50790     | 0.05951        | 61.279            | 22.95      | 0.00          | 0                | 300.00        |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future |       |       | 11.26860  | 11.26860  | 11.21560     | 11.21560       |                   | 12.30      | 9,014,880.00  | 800              | 17,348.00     |
| \$ / R           | On 12/06/2015 | Foreign Exchange Future | 11.08 | Put   | 388.19100 | 0.38819   | 416.50580    | 0.41651        | 388.191           | 11.92      | 0.00          | 0                | 1,500.00      |
| \$ / R           | On 26/06/2015 | Any day expiry          |       |       | 11.29660  | 11.29660  | 11.24330     | 11.24330       |                   | 12.45      | 0.00          | 0                | 1,386.00      |
| \$ / R           | On 26/06/2015 | Any day expiry          | 10.80 | Put   | 250.65370 | 0.25065   | 273.89160    | 0.27389        | 250.654           | 11.29      | 0.00          | 0                | 300.00        |
| \$ / R           | On 26/06/2015 | Any day expiry          | 15.88 | Call  | 60.17310  | 0.06017   | 61.50520     | 0.06151        | 60.173            | 22.73      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          |       |       | 11.36250  | 11.36250  | 11.30870     | 11.30870       |                   | 12.59      | 0.00          | 0                | 0.00          |

| 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 29/07/2015 | Any day expiry          | 10.80 | Put   | 252.37010    | 0.25237   | 276.05480    | 0.27605        | 252.370           | 11.30      | 0.00           | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15 | Call  | 65.75600     | 0.06576   | 67.55780     | 0.06756        | 65.756            | 22.52      | 0.00           | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          |       |       | 11.42060     | 11.42060  | 11.36650     | 11.36650       |                   | 12.70      | 0.00           | 0                | 0.00          |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80 | Put   | 256.37850    | 0.25638   | 277.15780    | 0.27716        | 256.378           | 11.38      | 0.00           | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50 | Call  | 64.07770     | 0.06408   | 67.21400     | 0.06721        | 64.078            | 22.23      | 0.00           | 0                | 300.00        |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future |       |       | 11.45950     | 11.45950  | 11.40580     | 11.40580       |                   | 12.86      | 0.00           | 0                | 360.00        |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put   | 183.50100    | 0.18350   | 202.65100    | 0.20265        | 183.501           | 11.33      | 0.00           | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call  | 1,054.64250  | 1.05464   | 1,020.60260  | 1.02060        | 1,054.643         | 11.36      | 0.00           | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call  | 443.70770    | 0.44371   | 430.72460    | 0.43072        | 443.708           | 14.11      | 0.00           | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call  | 261.49120    | 0.26149   | 257.99850    | 0.25800        | 261.491           | 16.44      | 0.00           | 0                | 18,946.00     |
| \$ / R           | On 28/09/2015 | Any day expiry          |       |       | 11.48980     | 11.48980  | 11.43630     | 11.43630       |                   | 13.00      | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80 | Put   | 263.77490    | 0.26377   | 284.11910    | 0.28412        | 263.775           | 11.58      | 0.00           | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80 | Call  | 69.29140     | 0.06929   | 71.14240     | 0.07114        | 69.291            | 22.18      | 0.00           | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          |       |       | 11.55460     | 11.55460  | 11.50170     | 11.50170       |                   | 13.15      | 0.00           | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80 | Put   | 267.12620    | 0.26713   | 288.09600    | 0.28810        | 267.126           | 11.68      | 0.00           | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98 | Call  | 74.58060     | 0.07458   | 76.65900     | 0.07666        | 74.581            | 21.91      | 0.00           | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          |       |       | 11.61510     | 11.61510  | 11.56280     | 11.56280       |                   | 13.28      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80 | Put   | 270.27340    | 0.27027   | 289.07420    | 0.28907        | 270.273           | 11.78      | 0.00           | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45 | Call  | 70.03750     | 0.07004   | 69.68820     | 0.06969        | 70.038            | 21.85      | 0.00           | 0                | 300.00        |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future |       |       | 11.65620     | 11.65620  | 11.60420     | 11.60420       |                   | 13.37      | 0.00           | 0                | 0.00          |
| \$ / R           | On 14/12/2015 | Foreign Exchange Future | 11.00 | Call  | 1,004.38860  | 1.00439   | 971.65480    | 0.97165        | 1,004.389         | 12.03      | 0.00           | 0                | 500.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          |       |       | 11.67130     | 11.67130  | 11.61950     | 11.61950       |                   | 13.48      | 0.00           | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80 | Put   | 272.01410    | 0.27201   | 290.39150    | 0.29039        | 272.014           | 11.84      | 0.00           | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87 | Call  | 64.47020     | 0.06447   | 67.21000     | 0.06721        | 64.470            | 21.63      | 0.00           | 0                | 300.00        |
| \$ / R MAXI      | On 15/09/2014 | Foreign Exchange Future |       |       | 10.74630     | 10.74630  | 10.69900     | 10.69900       |                   | 10.04      | 762,987.30     | 71               | 1,320.00      |
| \$ / R MAXI      | On 12/12/2014 | Foreign Exchange Future |       |       | 10.90980     | 10.90980  | 10.86060     | 10.86060       |                   | 11.00      | 0.00           | 0                | 100.00        |
| \$ / R MAXI      | On 12/12/2014 | Foreign Exchange Future | 10.72 | Call  | 36,087.59820 | 0.36088   | 33,783.82410 | 0.33784        | 36,087.598        | 10.66      | 0.00           | 0                | 200.00        |
| \$ / R MAXI      | On 16/03/2015 | Foreign Exchange Future |       |       | 11.09400     | 11.09400  | 11.04370     | 11.04370       |                   | 11.72      | 0.00           | 0                | 5.00          |
| £ / R            | On 15/09/2014 | Foreign Exchange Future |       |       | 17.80060     | 17.80060  | 17.75650     | 17.75650       |                   | 9.91       | 223,041,518.00 | 12,530           | 60,802.00     |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 16.50 | Put   | 1.76310      | 0.00176   | 2.39830      | 0.00240        | 1.763             | 12.60      | 0.00           | 0                | 11,200.00     |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 17.20 | Put   | 27.84370     | 0.02784   | 35.22450     | 0.03522        | 27.844            | 11.13      | 0.00           | 0                | 15,000.00     |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 17.35 | Put   | 46.88040     | 0.04688   | 57.55990     | 0.05756        | 46.880            | 10.82      | 0.00           | 0                | 3,200.00      |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 17.60 | Put   | 103.38230    | 0.10338   | 121.43430    | 0.12143        | 103.382           | 10.32      | 0.00           | 0                | 1,700.00      |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 17.65 | Put   | 119.58260    | 0.11958   | 139.34110    | 0.13934        | 119.583           | 10.22      | 0.00           | 0                | 2,750.00      |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 19.01 | Call  | 7.03280      | 0.00703   | 6.15110      | 0.00615        | 7.033             | 13.49      | 0.00           | 0                | 2,750.00      |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 19.44 | Call  | 3.03160      | 0.00303   | 2.85830      | 0.00286        | 3.032             | 15.24      | 0.00           | 0                | 21,200.00     |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 19.48 | Call  | 2.82500      | 0.00283   | 2.68350      | 0.00268        | 2.825             | 15.40      | 0.00           | 0                | 1,700.00      |
| £ / R            | On 15/09/2014 | Foreign Exchange Future | 19.70 | Call  | 1.76330      | 0.00176   | 1.60540      | 0.00161        | 1.763             | 16.09      | 0.00           | 0                | 20,000.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future |       |       | 18.05670     | 18.05670  | 18.00980     | 18.00980       |                   | 10.93      | 4,694,742.00   | 260              | 11,655.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put   | 732.50180    | 0.73250   | 771.80810    | 0.77181        | 732.502           | 11.85      | 0.00           | 0                | 500.00        |
| £ / R            | On 23/01/2015 | Any day expiry          |       |       | 18.18450     | 18.18450  | 18.13730     | 18.13730       |                   | 11.20      | 0.00           | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.22 | Put   | 547.96500    | 0.54797   | 580.54850    | 0.58055        | 547.965           | 11.24      | 0.00           | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.50 | Put   | 730.97990    | 0.73098   | 766.67520    | 0.76668        | 730.980           | 11.77      | 0.00           | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.63 | Put   | 822.85970    | 0.82286   | 859.75420    | 0.85975        | 822.860           | 12.01      | 0.00           | 0                | 4,697.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04 | Call  | 61.07580     | 0.06108   | 57.76440     | 0.05776        | 61.076            | 15.29      | 0.00           | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.70 | Call  | 36.54400     | 0.03654   | 33.63380     | 0.03363        | 36.544            | 15.91      | 0.00           | 0                | 4,700.00      |

| Contract Details |               |                         | Strike | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| £ / R            | On 23/01/2015 | Any day expiry          | 21.72  | Call       | 35.99090  |       | 0.03599   |           | 33.09390     | 0.03309        | 35.991            | 15.93      | 0.00          | 0                | 4,697.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 18.34030  |       | 18.34030  |           | 18.29190     | 18.29190       |                   | 11.53      | 0.00          | 0                | 1,000.00      |
| £ / R            | On 12/06/2015 | Foreign Exchange Future |        |            | 18.60400  |       | 18.60400  |           | 18.55150     | 18.55150       |                   | 12.10      | 0.00          | 0                | 240.00        |
| ¥ / R            | On 15/09/2014 | Foreign Exchange Future |        |            | 0.10323   |       | 0.10323   |           | 0.10314      | 0.10314        |                   | 10.13      | 0.00          | 0                | 2,759.00      |
| ¥ / R            | On 12/12/2014 | Foreign Exchange Future |        |            | 0.10487   |       | 0.10487   |           | 0.10477      | 0.10477        |                   | 13.92      | 0.00          | 0                | 17,859.00     |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 0.10675   |       | 0.10675   |           | 0.10665      | 0.10665        |                   | 14.48      | 0.00          | 0                | 50.00         |
| € / R            | On 15/09/2014 | Foreign Exchange Future |        |            | 14.21630  |       | 14.21630  |           | 14.21480     | 14.21480       |                   | 9.69       | 13,462,836.10 | 947              | 65,182.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 13.54  | Put        | 5.05630   |       | 0.00506   |           | 5.61080      | 0.00561        | 5.056             | 10.45      | 0.00          | 0                | 21,000.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 13.85  | Put        | 29.76690  |       | 0.02977   |           | 32.01990     | 0.03202        | 29.767            | 10.09      | 0.00          | 0                | 21,000.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.00  | Put        | 60.27870  |       | 0.06028   |           | 63.77990     | 0.06378        | 60.279            | 9.92       | 0.00          | 0                | 13,000.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 14.33  | Put        | 213.09640 |       | 0.21310   |           | 217.28330    | 0.21728        | 213.096           | 10.23      | 0.00          | 0                | 800.00        |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 15.71  | Call       | 0.63000   |       | 0.00063   |           | 0.59870      | 0.00060        | 0.630             | 14.54      | 0.00          | 0                | 49,000.00     |
| € / R            | On 15/09/2014 | Foreign Exchange Future | 16.34  | Call       | 0.18690   |       | 0.00019   |           | 0.16000      | 0.00016        | 0.187             | 17.55      | 0.00          | 0                | 800.00        |
| € / R            | On 12/12/2014 | Foreign Exchange Future |        |            | 14.43940  |       | 14.43940  |           | 14.43630     | 14.43630       |                   | 10.63      | 0.00          | 0                | 13,907.00     |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.50  | Put        | 43.86630  |       | 0.04387   |           | 45.50790     | 0.04551        | 43.866            | 10.12      | 0.00          | 0                | 1,737.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.74  | Put        | 75.59650  |       | 0.07560   |           | 79.37050     | 0.07937        | 75.596            | 9.84       | 0.00          | 0                | 650.00        |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 16.30  | Call       | 47.59910  |       | 0.04760   |           | 44.46370     | 0.04446        | 47.599            | 15.54      | 0.00          | 0                | 1,737.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future |        |            | 14.69080  |       | 14.69080  |           | 14.68750     | 14.68750       |                   | 11.27      | 0.00          | 0                | 7,051.00      |
| € / R            | On 12/06/2015 | Foreign Exchange Future |        |            | 14.93340  |       | 14.93340  |           | 14.92760     | 14.92760       |                   | 11.82      | 0.00          | 0                | 150.00        |
| AIR03/R157       | On 09/03/2016 | Price Contribution      |        |            | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 06/11/2014 | Index Future            |        |            | 513.13000 |       | 513.13000 |           | 512.16200    | 512.16200      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 05/02/2015 | Index Future            |        |            | 521.35000 |       | 521.35000 |           | 520.37100    | 520.37100      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 07/05/2015 | Index Future            |        |            | 530.51800 |       | 530.51800 |           | 529.53700    | 529.53700      |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 06/11/2014 | Index Future            |        |            | 436.02400 |       | 436.02400 |           | 435.79200    | 435.79200      |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 05/02/2015 | Index Future            |        |            | 443.00800 |       | 443.00800 |           | 442.77700    | 442.77700      |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 06/11/2014 | Index Future            |        |            | 513.48400 |       | 513.48400 |           | 512.99000    | 512.99000      |                   |            | 0.00          | 0                | 1.00          |
| AL7T             | On 05/02/2015 | Index Future            |        |            | 521.70900 |       | 521.70900 |           | 521.21100    | 521.21100      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 06/11/2014 | Index Future            |        |            | 467.37800 |       | 467.37800 |           | 466.80400    | 466.80400      |                   |            | 0.00          | 0                | 586.00        |
| ALBI             | On 05/02/2015 | Index Future            |        |            | 474.86500 |       | 474.86500 |           | 474.28600    | 474.28600      |                   |            | 0.00          | 0                | 65.00         |
| ALBI             | On 07/05/2015 | Index Future            |        |            | 483.21600 |       | 483.21600 |           | 482.64100    | 482.64100      |                   |            | 0.00          | 0                | 0.00          |
| AU\$ / R         | On 15/09/2014 | Foreign Exchange Future |        |            | 9.98410   |       | 9.98410   |           | 9.94820      | 9.94820        |                   | 9.18       | 2,745,627.50  | 275              | 13,490.00     |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future |        |            | 10.07150  |       | 10.07150  |           | 10.03400     | 10.03400       |                   | 10.12      | 0.00          | 0                | 11,558.00     |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.45   | Put        | 35.46740  |       | 0.03547   |           | 43.66040     | 0.04366        | 35.467            | 10.17      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.80   | Put        | 110.09020 |       | 0.11009   |           | 127.29520    | 0.12730        | 110.090           | 10.01      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.05  | Call       | 235.37410 |       | 0.23537   |           | 220.13730    | 0.22014        | 235.374           | 10.10      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.75  | Call       | 57.66080  |       | 0.05766   |           | 55.38490     | 0.05538        | 57.661            | 11.85      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.80  | Call       | 51.97460  |       | 0.05197   |           | 50.10540     | 0.05011        | 51.975            | 11.97      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future |        |            | 10.17600  |       | 10.17600  |           | 10.13750     | 10.13750       |                   | 10.61      | 0.00          | 0                | 702.00        |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future |        |            | 10.27620  |       | 10.27620  |           | 10.23570     | 10.23570       |                   | 11.29      | 0.00          | 0                | 50.00         |

| Contract Details | Strike        | Call / Put              | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CAD/ R           | On 15/09/2014 | Foreign Exchange Future | 9.80050   |       | 9.80050   |           | 9.77190      | 9.77190        |                   | 8.96       | 0.00          | 0                | 100.00        |
| CAD/ R           | On 12/12/2014 | Foreign Exchange Future | 9.92790   |       | 9.92790   |           | 9.89810      | 9.89810        |                   | 10.05      | 0.00          | 0                | 0.00          |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           | 21.60500  |       | 21.60500  |           | -12.94810    | -12.94810      |                   |            | 0.00          | 0                | 1,942.00      |
| CF CANDO CAFE    | On 12/12/2014 | Can-Do Future           | 702.09460 |       | 702.09460 |           | 664.79490    | 664.79490      |                   |            | 0.00          | 0                | 26,600.00     |
| CF CANDO CAFH    | On 12/12/2014 | Can-Do Future           | 790.70150 |       | 790.70150 |           | 751.41140    | 751.41140      |                   |            | 0.00          | 0                | 2,913.00      |
| CF CANDO CAFJ    | On 12/12/2014 | Can-Do Future           | 159.64850 |       | 159.64850 |           | -162.75840   | -162.75840     |                   |            | 0.00          | 0                | 4,362.00      |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           | 631.15060 |       | 631.15060 |           | 596.08980    | 596.08980      |                   |            | 0.00          | 0                | 1,871.00      |
| CF CANDO CAFM    | On 15/09/2014 | Can-Do Future           | 37.06440  |       | 37.06440  |           | 31.94000     | 31.94000       |                   |            | 0.00          | 0                | 5,000.00      |
| CF CANDO CAFX    | On 02/09/2014 | Can-Do Future           | 61.05800  |       | 61.05800  |           | 46.17910     | 46.17910       |                   |            | 0.00          | 0                | 6,000.00      |
| CHF / R          | On 15/09/2014 | Foreign Exchange Future | 11.74850  |       | 11.74850  |           | 11.73850     | 11.73850       |                   | 10.23      | 0.00          | 0                | 3.00          |
| CHF / R          | On 12/12/2014 | Foreign Exchange Future | 11.93660  |       | 11.93660  |           | 11.92500     | 11.92500       |                   | 11.33      | 9,764,138.80  | 818              | 5,997.00      |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future | 12.15110  |       | 12.15110  |           | 12.13850     | 12.13850       |                   | 11.94      | 0.00          | 0                | 175.00        |
| CNH / R          | On 15/09/2014 | Foreign Exchange Future | 1.74220   |       | 1.74220   |           | 1.73590      | 1.73590        |                   | 9.86       | 0.00          | 0                | 0.00          |
| CNH / R          | On 12/12/2014 | Foreign Exchange Future | 1.75760   |       | 1.75760   |           | 1.75120      | 1.75120        |                   | 10.33      | 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 06/11/2014 | Bond Future             | 123.78962 |       | 123.78962 |           | 123.79699    | 123.79699      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 05/02/2015 | Bond Future             | 125.78790 |       | 125.78790 |           | 125.79649    | 125.79649      |                   |            | 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 06/11/2014 | Bond Future             | 9.59260   |       | 83.07991  |           | 9.61925      | 82.88229       |                   |            | 0.00          | 0                | 6,220.00      |
| ES33             | On 05/02/2015 | Bond Future             | 9.68082   |       | 84.41090  |           | 9.70821      | 84.21098       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/05/2015 | Bond Future             | 9.75074   |       | 82.10620  |           | 9.77864      | 81.90518       |                   |            | 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          |



| Contract Details | Strike        | Call / Put              | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ES42             | On 25/04/2042 | Price Contribution      | 100.00000 |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI                    | 465.86400 |       | 465.86400 |           | 465.35700    | 465.35700      |                   |            | 9,317,280.00  | 2                | 393.00        |
| GOVI             | On 05/02/2015 | GOVI                    | 473.32600 |       | 473.32600 |           | 472.81600    | 472.81600      |                   |            | 0.00          | 0                | 45.00         |
| GOVI             | On 07/05/2015 | GOVI                    | 481.64900 |       | 481.64900 |           | 481.14400    | 481.14400      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 06/11/2014 | Bond Future             | 118.07626 |       | 118.07626 |           | 117.97330    | 117.97330      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 05/02/2015 | Bond Future             | 118.82799 |       | 118.82799 |           | 118.72453    | 118.72453      |                   |            | 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 06/11/2014 | Bond Future             | 122.60070 |       | 122.60070 |           | 122.15937    | 122.15937      |                   |            | 0.00          | 0                | 2,062.00      |
| I2038            | On 05/02/2015 | Bond Future             | 123.28110 |       | 123.28110 |           | 122.83393    | 122.83393      |                   |            | 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 06/11/2014 | Bond Future             | 122.63558 |       | 122.63558 |           | 122.36673    | 122.36673      |                   |            | 0.00          | 0                | 5,348.00      |
| I2046            | On 05/02/2015 | Bond Future             | 124.61479 |       | 124.61479 |           | 124.34289    | 124.34289      |                   |            | 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 06/11/2014 | Bond Future             | 130.43538 |       | 130.43538 |           | 129.48438    | 129.48438      |                   |            | 0.00          | 0                | 2,800.00      |
| I2050            | On 05/02/2015 | Bond Future             | 131.09584 |       | 131.09584 |           | 130.13096    | 130.13096      |                   |            | 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 06/11/2014 | Index Future            | 219.02600 |       | 219.02600 |           | 218.93800    | 218.93800      |                   |            | 0.00          | 0                | 1,194.00      |
| IGOV             | On 05/02/2015 | Index Future            | 222.56000 |       | 222.56000 |           | 222.47300    | 222.47300      |                   |            | 0.00          | 0                | 0.00          |
| IGOV             | On 07/05/2015 | Index Future            | 226.50100 |       | 226.50100 |           | 226.41800    | 226.41800      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 06/11/2014 | Index Future            | 593.21400 |       | 593.21400 |           | 592.95300    | 592.95300      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 05/02/2015 | Index Future            | 602.66700 |       | 602.66700 |           | 602.40400    | 602.40400      |                   |            | 0.00          | 0                | 157.00        |
| IR CANDO ICAA    | On 06/11/2014 | Can-Do Interest Rate    | 144.58584 |       | 144.58584 |           | 144.63267    | 144.63267      |                   |            | 0.00          | 0                | 635.00        |
| J201             | On 22/12/2014 | Interest Rate Swap      | 8.65500   |       | 0.05139   |           | 8.65500      | 0.05139        |                   | 15.00      | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/09/2014 | Jibar Tradeable Future  | 6.11000   |       | 93.89000  |           | 6.08000      | 93.92000       |                   |            | 0.00          | 0                | 33,000.00     |
| JIBAR FUTURE     | On 15/10/2014 | Jibar Tradeable Future  | 6.17000   |       | 93.83000  |           | 6.12000      | 93.88000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/11/2014 | Jibar Tradeable Future  | 6.21000   |       | 93.79000  |           | 6.16000      | 93.84000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future  | 6.28000   |       | 93.72000  |           | 6.20000      | 93.80000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/01/2015 | Jibar Tradeable Future  | 6.32000   |       | 93.68000  |           | 6.27000      | 93.73000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/02/2015 | Jibar Tradeable Future  | 6.39000   |       | 93.61000  |           | 6.31000      | 93.69000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/03/2015 | Jibar Tradeable Future  | 6.45000   |       | 93.55000  |           | 6.45000      | 93.55000       |                   |            | 0.00          | 0                | 2,850.00      |
| JIBAR FUTURE     | On 17/06/2015 | Jibar Tradeable Future  | 6.61000   |       | 93.39000  |           | 6.59000      | 93.41000       |                   |            | 0.00          | 0                | 5,000.00      |
| JIBAR FUTURE     | On 16/09/2015 | Jibar Tradeable Future  | 6.78000   |       | 93.22000  |           | 6.79000      | 93.21000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/12/2015 | Jibar Tradeable Future  | 6.95000   |       | 93.05000  |           | 6.96000      | 93.04000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 16/03/2016 | Jibar Tradeable Future  | 7.13000   |       | 92.87000  |           | 7.14000      | 92.86000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 | Jibar Tradeable Future  | 7.25000   |       | 92.75000  |           | 7.27000      | 92.73000       |                   |            | 0.00          | 0                | 0.00          |
| QUANTO € / \$    | On 15/09/2014 | Foreign Exchange Future | 1.32290   |       | 1.32290   |           | 1.32860      | 1.32860        |                   |            | 0.00          | 0                | 7.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| QUANTO € / \$    | On 12/12/2014 | Foreign Exchange Future |        |            | 1.32350     |       | 1.32350   |           | 1.32920      | 1.32920        |                   |            | 0.00           | 0                | 0.00          |
| R157             | On 06/11/2014 | Bond Future             |        |            | 6.64295     |       | 107.63179 |           | 6.65635      | 107.62046      |                   | 1.00       | 0.00           | 0                | 0.00          |
| R157             | On 05/02/2015 | Bond Future             |        |            | 6.74118     |       | 109.35627 |           | 6.75874      | 109.34586      |                   | 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 06/11/2014 | Bond Future             |        |            | 8.24888     |       | 121.12006 |           | 8.26506      | 120.98357      |                   | 8.86       | 581,497,408.06 | 4,801            | 48,431.00     |
| R186             | On 06/11/2014 | Bond Future             | 7.80   | Call       | 591.92000   |       | 0.59192   |           | 571.68000    | 0.57168        | 591.920           | 8.69       | 0.00           | 0                | 100.00        |
| R186             | On 06/11/2014 | Bond Future             | 8.00   | Call       | 1,066.52000 |       | 1.06652   |           | 1,032.45000  | 1.03245        | 1,066.520         | 8.76       | 0.00           | 0                | 1,500.00      |
| R186             | On 06/11/2014 | Bond Future             | 8.30   | Call       | 2,177.55000 |       | 2.17755   |           | 2,116.97000  | 2.11697        | 2,177.550         | 8.88       | 0.00           | 0                | 100.00        |
| R186             | On 06/11/2014 | Bond Future             | 8.45   | Put        | 1,232.23000 |       | 1.23223   |           | 1,294.07000  | 1.29407        | 1,232.230         | 8.95       | 0.00           | 0                | 5,000.00      |
| R186             | On 06/11/2014 | Bond Future             | 8.50   | Put        | 1,088.92000 |       | 1.08892   |           | 1,146.19000  | 1.14619        | 1,088.920         | 8.97       | 0.00           | 0                | 7,000.00      |
| R186             | On 06/11/2014 | Bond Future             | 8.53   | Put        | 1,009.24000 |       | 1.00924   |           | 1,063.82000  | 1.06382        | 1,009.240         | 8.98       | 0.00           | 0                | 100.00        |
| R186             | On 06/11/2014 | Bond Future             | 8.60   | Put        | 841.06000   |       | 0.84106   |           | 889.53000    | 0.88953        | 841.060           | 9.01       | 0.00           | 0                | 100.00        |
| R186             | On 06/11/2014 | Bond Future             | 9.17   | Put        | 146.83000   |       | 0.14683   |           | 160.33000    | 0.16033        | 146.830           | 9.28       | 0.00           | 0                | 2,010.00      |
| R186             | On 05/02/2015 | Bond Future             |        |            | 8.31068     |       | 117.76382 |           | 8.32731      | 117.62631      |                   | 9.55       | 0.00           | 0                | 540.00        |
| R186             | On 05/02/2015 | Bond Future             | 9.00   | Put        | 1,040.77000 |       | 1.04077   |           | 1,079.02000  | 1.07902        | 1,040.770         | 9.78       | 0.00           | 0                | 9,600.00      |
| R186             | On 07/05/2015 | Bond Future             |        |            | 8.35332     |       | 119.83856 |           | 8.37013      | 119.70212      |                   | 9.54       | 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 06/11/2014 | Bond Future             |        |            | 287.36100   |       | 287.36100 |           | 287.81317    | 287.81317      |                   |            | 0.00           | 0                | 908.00        |
| R197             | On 05/02/2015 | Bond Future             |        |            | 285.99675   |       | 285.99675 |           | 286.45914    | 286.45914      |                   |            | 0.00           | 0                | 0.00          |
| R197             | On 07/12/2023 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R201             | On 22/12/2014 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R201/R206        | On 22/12/2014 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R202             | On 06/11/2014 | Bond Future             |        |            | 231.61666   |       | 231.61666 |           | 231.63105    | 231.63105      |                   |            | 0.00           | 0                | 47,022.00     |
| R202             | On 05/02/2015 | Bond Future             |        |            | 232.16682   |       | 232.16682 |           | 232.18386    | 232.18386      |                   |            | 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 06/11/2014 | Bond Future             |        |            | 8.03988     |       | 99.79176  |           | 8.05614      | 99.69573       |                   | 7.43       | 0.00           | 0                | 10,582.00     |
| R2023            | On 05/02/2015 | Bond Future             |        |            | 8.10901     |       | 101.39020 |           | 8.12582      | 101.29357      |                   | 7.67       | 0.00           | 0                | 0.00          |
| R2023            | On 07/05/2015 | Bond Future             |        |            | 8.14927     |       | 99.24672  |           | 8.16627      | 99.15139       |                   | 8.00       | 0.00           | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future             |        |            | 8.16820     |       | 101.14481 |           | 8.18651      | 101.04465      |                   | 7.69       | 0.00           | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future             | 9.07   | Put        | 1,263.32000 |       | 1.26332   |           | 1,292.76000  | 1.29276        | 1,263.320         | 8.01       | 0.00           | 0                | 911.00        |
| R2023            | On 28/02/2023 | Price Contribution      |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| R203             | On 06/11/2014 | Bond Future        |        |            | 7.04189     |       | 104.34746 |           | 7.05343      | 104.31762      |                   | 2.61       | 0.00           | 0                | 12,128.00     |
| R203             | On 06/11/2014 | Bond Future        | 6.84   | Call       | 275.11000   |       | 0.27511   |           | 268.08000    | 0.26808        | 275.110           | 2.59       | 0.00           | 0                | 45.00         |
| R203             | On 06/11/2014 | Bond Future        | 6.98   | Call       | 419.79000   |       | 0.41979   |           | 409.68000    | 0.40968        | 419.790           | 2.61       | 0.00           | 0                | 14.00         |
| R203             | On 05/02/2015 | Bond Future        |        |            | 7.10917     |       | 106.01917 |           | 7.12153      | 105.98990      |                   | 2.56       | 0.00           | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        | 7.69   | Call       | 1,617.58000 |       | 1.61758   |           | 1,596.83000  | 1.59683        | 1,617.580         | 2.62       | 0.00           | 0                | 55.00         |
| R203             | On 07/05/2015 | Bond Future        |        |            | 7.10522     |       | 103.71557 |           | 7.11761      | 103.68883      |                   | 2.52       | 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 06/11/2014 | Bond Future        |        |            | 8.71958     |       | 96.21689  |           | 8.73572      | 96.08818       |                   |            | 0.00           | 0                | 4,185.00      |
| R2030            | On 05/02/2015 | Bond Future        |        |            | 8.78452     |       | 93.75112  |           | 8.80105      | 93.62133       |                   |            | 0.00           | 0                | 0.00          |
| R2030            | On 07/05/2015 | Bond Future        |        |            | 8.83538     |       | 95.40373  |           | 8.85207      | 95.27445       |                   |            | 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 06/11/2014 | Bond Future        |        |            | 8.89596     |       | 98.54874  |           | 8.92226      | 98.30393       |                   |            | 0.00           | 0                | 6,708.00      |
| R2037            | On 05/02/2015 | Bond Future        |        |            | 8.95721     |       | 95.86997  |           | 8.98419      | 95.62210       |                   |            | 0.00           | 0                | 3,280.00      |
| R2037            | On 07/05/2015 | Bond Future        |        |            | 9.00590     |       | 97.56001  |           | 9.03333      | 97.31069       |                   |            | 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 06/11/2014 | Bond Future        |        |            | 7.37458     |       | 105.29617 |           | 7.38067      | 105.27462      |                   | 3.78       | 0.00           | 0                | 13,177.00     |
| R204             | On 06/11/2014 | Bond Future        | 7.99   | Put        | 111.96000   |       | 0.11196   |           | 117.09000    | 0.11709        | 111.960           | 3.89       | 0.00           | 0                | 1,270.00      |
| R204             | On 05/02/2015 | Bond Future        |        |            | 7.44240     |       | 102.94751 |           | 7.44864      | 102.92666      |                   | 3.93       | 0.00           | 0                | 0.00          |
| R204             | On 07/05/2015 | Bond Future        |        |            | 7.46928     |       | 104.76082 |           | 7.47507      | 104.74260      |                   | 3.86       | 0.00           | 0                | 0.00          |
| R204             | On 06/08/2015 | Bond Future        |        |            | 7.45226     |       | 102.72287 |           | 7.45958      | 102.70125      |                   | 3.69       | 0.00           | 0                | 0.00          |
| R204             | On 06/08/2015 | Bond Future        | 8.41   | Put        | 528.34000   |       | 0.52834   |           | 535.01000    | 0.53501        | 528.340           | 3.88       | 0.00           | 0                | 699.00        |
| R204             | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R204/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R204/R203        | On 21/12/2018 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00           | 0                | 0.00          |
| R2044            | On 06/11/2014 | Bond Future        |        |            | 8.95876     |       | 100.27517 |           | 8.98503      | 100.01011      |                   |            | 0.00           | 0                | 253.00        |
| R2044            | On 05/02/2015 | Bond Future        |        |            | 9.01769     |       | 97.49874  |           | 9.04461      | 97.23047       |                   |            | 0.00           | 0                | 0.00          |
| R2044            | On 07/05/2015 | Bond Future        |        |            | 9.06472     |       | 99.21756  |           | 9.09210      | 98.94738       |                   |            | 0.00           | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        |        |            | 8.95469     |       | 99.55521  |           | 8.98094      | 99.28383       |                   |            | 311,607,807.30 | 3,130            | 25,829.00     |
| R2048            | On 05/02/2015 | Bond Future        |        |            | 9.01512     |       | 101.14991 |           | 9.04204      | 100.87511      |                   |            | 0.00           | 0                | 1,277.00      |
| R2048            | On 07/05/2015 | Bond Future        |        |            | 9.05827     |       | 98.49554  |           | 9.08562      | 98.21887       |                   |            | 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 06/11/2014 | Bond Future        |        |            | 7.62150     |       | 100.76401 |           | 7.63276      | 100.71702      |                   | 4.91       | 0.00           | 0                | 36,237.00     |
| R207             | On 05/02/2015 | Bond Future        |        |            | 7.68967     |       | 98.73674  |           | 7.70138      | 98.68996       |                   | 5.17       | 0.00           | 0                | 0.00          |
| R207             | On 07/05/2015 | Bond Future        |        |            | 7.72920     |       | 100.47625 |           | 7.74090      | 100.43155      |                   | 5.14       | 0.00           | 0                | 0.00          |
| R207             | On 07/05/2015 | Bond Future        | 7.73   | Call       | 1,731.90000 |       | 1.73190   |           | 1,712.59000  | 1.71259        | 1,731.900         | 5.14       | 0.00           | 0                | 66.00         |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R207             | On 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 06/11/2014 | Bond Future        |        |            | 7.80590     |       | 95.53658  |           | 7.82753      | 95.43293       |                   | 6.10       | 17,196,584.40 | 180              | 16,437.00     |
| R208             | On 06/11/2014 | Bond Future        | 8.50   | Put        | 145.99000   |       | 0.14599   |           | 161.25000    | 0.16125        | 145.990           | 6.26       | 0.00          | 0                | 1,520.00      |
| R208             | On 05/02/2015 | Bond Future        |        |            | 7.87390     |       | 97.06732  |           | 7.89643      | 96.96298       |                   | 6.20       | 0.00          | 0                | 0.00          |
| R208             | On 07/05/2015 | Bond Future        |        |            | 7.91303     |       | 95.37422  |           | 7.93611      | 95.27087       |                   | 6.36       | 0.00          | 0                | 0.00          |
| R208             | On 06/08/2015 | Bond Future        |        |            | 7.92546     |       | 97.19913  |           | 7.95045      | 97.09097       |                   | 6.05       | 0.00          | 0                | 0.00          |
| R208             | On 06/08/2015 | Bond Future        | 8.85   | Put        | 893.64000   |       | 0.89364   |           | 923.04000    | 0.92304        | 893.640           | 6.32       | 0.00          | 0                | 198.00        |
| 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 06/11/2014 | Bond Future        |        |            | 8.81832     |       | 76.18515  |           | 8.84458      | 75.98307       |                   | 13.78      | 0.00          | 0                | 25,626.00     |
| R209             | On 06/11/2014 | Bond Future        | 8.50   | Call       | 905.60000   |       | 0.90560   |           | 855.11000    | 0.85511        | 905.600           | 13.52      | 0.00          | 0                | 5,500.00      |
| R209             | On 06/11/2014 | Bond Future        | 8.75   | Call       | 1,646.26000 |       | 1.64626   |           | 1,565.67000  | 1.56567        | 1,646.260         | 13.65      | 0.00          | 0                | 2,200.00      |
| R209             | On 06/11/2014 | Bond Future        | 8.95   | Call       | 2,439.36000 |       | 2.43936   |           | 2,332.81000  | 2.33281        | 2,439.360         | 13.75      | 0.00          | 0                | 2,050.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.00   | Call       | 2,663.65000 |       | 2.66365   |           | 2,550.70000  | 2.55070        | 2,663.650         | 13.78      | 0.00          | 0                | 1,640.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.05   | Call       | 2,898.28000 |       | 2.89828   |           | 2,779.07000  | 2.77907        | 2,898.280         | 13.81      | 0.00          | 0                | 2,050.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.25   | Put        | 702.28000   |       | 0.70228   |           | 761.96000    | 0.76196        | 702.280           | 13.94      | 0.00          | 0                | 2,200.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.50   | Put        | 357.05000   |       | 0.35705   |           | 393.55000    | 0.39355        | 357.050           | 14.10      | 0.00          | 0                | 5,500.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.58   | Put        | 283.20000   |       | 0.28320   |           | 313.81000    | 0.31381        | 283.200           | 14.15      | 0.00          | 0                | 907.00        |
| R209             | On 06/11/2014 | Bond Future        | 9.95   | Put        | 88.61000    |       | 0.08861   |           | 100.76000    | 0.10076        | 88.610            | 14.39      | 0.00          | 0                | 2,050.00      |
| R209             | On 06/11/2014 | Bond Future        | 10.00  | Put        | 74.92000    |       | 0.07492   |           | 85.50000     | 0.08550        | 74.920            | 14.42      | 0.00          | 0                | 1,640.00      |
| R209             | On 06/11/2014 | Bond Future        | 10.05  | Put        | 62.40000    |       | 0.06240   |           | 71.51000     | 0.07151        | 62.400            | 14.42      | 0.00          | 0                | 2,050.00      |
| R209             | On 05/02/2015 | Bond Future        |        |            | 8.87587     |       | 77.40585  |           | 8.90275      | 77.20133       |                   | 14.28      | 0.00          | 0                | 0.00          |
| R209             | On 07/05/2015 | Bond Future        |        |            | 8.91878     |       | 75.61890  |           | 8.94609      | 75.41299       |                   | 15.00      | 0.00          | 0                | 0.00          |
| R209             | On 06/08/2015 | Bond Future        |        |            | 8.94928     |       | 77.06644  |           | 8.97761      | 76.85437       |                   | 14.67      | 0.00          | 0                | 0.00          |
| R209             | On 06/08/2015 | Bond Future        | 9.90   | Put        | 1,844.95000 |       | 1.84495   |           | 1,903.65000  | 1.90365        | 1,844.950         | 15.28      | 0.00          | 0                | 2,914.00      |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000     |       | 6.25000   |           | 6.25000      | 6.25000        |                   |            | 0.00          | 0                | 0.00          |
| R209/R157        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R204        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R209/R208        | On 31/03/2036 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R210             | On 06/11/2014 | Bond Future        |        |            | 172.41963   |       | 172.41963 |           | 172.43060    | 172.43060      |                   |            | 0.00          | 0                | 602.00        |
| R210             | On 05/02/2015 | Bond Future        |        |            | 175.20259   |       | 175.20259 |           | 175.21545    | 175.21545      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM                     | Yield | MarkPrice    | Spot Rate    | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value    | Contracts Traded | Open Interest |
|------------------|--------|---------------|-------------------------|-------|--------------|--------------|--------------|----------------|-------------------|------------|------------------|------------------|---------------|
| R210             |        | On 31/03/2028 | Price Contribution      |       | 100.00000    | 100.00000    | 100.00000    | 100.00000      |                   |            | 0.00             | 0                | 0.00          |
| R211             |        | On 06/11/2014 | Bond Future             |       | 132.17061    | 132.17061    | 132.18219    | 132.18219      |                   |            | 0.00             | 0                | 1,070.00      |
| R211             |        | On 05/02/2015 | Bond Future             |       | 132.70199    | 132.70199    | 132.71502    | 132.71502      |                   |            | 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 06/11/2014 | Bond Future             |       | 137.03556    | 137.03556    | 137.04486    | 137.04486      |                   |            | 2,372,770,721.40 | 17,315           | 14,864.00     |
| R212             |        | On 05/02/2015 | Bond Future             |       | 137.48906    | 137.48906    | 137.49990    | 137.49990      |                   |            | 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 06/11/2014 | Bond Future             |       | 8.71877      | 86.56545     | 8.73996      | 86.40282       |                   | 11.99      | 0.00             | 0                | 29,313.00     |
| R213             |        | On 05/02/2015 | Bond Future             |       | 8.78325      | 87.95206     | 8.80498      | 87.78765       |                   | 12.52      | 0.00             | 0                | 0.00          |
| R213             |        | On 07/05/2015 | Bond Future             |       | 8.82790      | 85.95225     | 8.84993      | 85.78746       |                   | 13.18      | 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 06/11/2014 | Bond Future             |       | 8.88812      | 77.13571     | 8.91432      | 76.92447       |                   | 14.39      | 0.00             | 0                | 6,057.00      |
| R214             | 9.20   | On 06/11/2014 | Bond Future             | Call  | 3,467.19000  | 3.46719      | 3,333.03000  | 3.33303        | 3,467.190         | 14.53      | 0.00             | 0                | 2,500.00      |
| R214             | 9.80   | On 06/11/2014 | Bond Future             | Put   | 202.39000    | 0.20239      | 225.94000    | 0.22594        | 202.390           | 14.94      | 0.00             | 0                | 2,500.00      |
| R214             |        | On 05/02/2015 | Bond Future             |       | 8.94656      | 78.37131     | 8.97341      | 78.15732       |                   | 15.06      | 0.00             | 0                | 0.00          |
| R214             |        | On 07/05/2015 | Bond Future             |       | 8.98786      | 76.45634     | 9.01512      | 76.24087       |                   | 15.91      | 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 |       | 20,824.89000 | 20,824.89000 | 20,784.71000 | 20,784.71000   |                   |            | 0.00             | 0                | 0.00          |
| TRY / R          |        | On 15/09/2014 | Foreign Exchange Future |       | 4.91410      | 4.91410      | 4.90920      | 4.90920        |                   | 6.10       | 0.00             | 0                | 0.00          |
| TRY / R          |        | On 12/12/2014 | Foreign Exchange Future |       | 4.89120      | 4.89120      | 4.88620      | 4.88620        |                   | 8.13       | 0.00             | 0                | 0.00          |

**Total for Derivatives :** **3,966,104,431.56**      **82,956**      **3 764 475.00**

**i-Bonds**

|       |  |               |           |  |         |           |         |           |  |  |      |               |                  |
|-------|--|---------------|-----------|--|---------|-----------|---------|-----------|--|--|------|---------------|------------------|
| AA02  |  | On 28/03/2016 | Spot Bond |  | 0.00000 | 100.00000 | 0.00000 | 100.96994 |  |  | 0.00 | 0             | 0.00             |
| AA03  |  | On 11/05/2015 | Spot Bond |  | 7.09000 | 104.66227 | 7.09000 | 104.64245 |  |  | 0.00 | 0             | 3,770,000,000.00 |
| AA04  |  | On 22/03/2017 | Spot Bond |  | 0.00000 | 100.00000 | 0.00000 | 101.22176 |  |  | 0.00 | 4,834,240,000 | 4,834,240,000.00 |
| AA05  |  | On 22/03/2019 | Spot Bond |  | 8.50000 | 106.83509 | 8.50000 | 106.81092 |  |  | 0.00 | 0             | 5,000,000,000.00 |
| AA06  |  | On 15/04/2021 | Spot Bond |  | 0.00000 | 100.00000 | 0.00000 | 100.81160 |  |  | 0.00 | 0             | 0.00             |
| AA07  |  | On 15/04/2021 | Spot Bond |  | 9.23000 | 104.72221 | 9.23000 | 104.69639 |  |  | 0.00 | 0             | 0.00             |
| AB010 |  | On 21/11/2022 | Spot Bond |  | 0.00000 | 100.00000 | 0.00000 | 99.94248  |  |  | 0.00 | 0             | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| AB011            | On 21/11/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.02782      |                   |            | 0.00          | 0                | 0.00              |
| AB013            | On 21/11/2018 | Spot Bond  |     | 9.36500   | 98.51506  |           | 9.36500      | 98.49056       |                   |            | 0.00          | 0                | 0.00              |
| AB06             | On 27/03/2015 | Spot Bond  |     | 7.21000   | 103.85797 |           | 7.21000      | 103.83798      |                   |            | 0.00          | 0                | 1,716,800,000.00  |
| AB08             | On 03/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.47016      |                   |            | 0.00          | 0                | 1,500,000,000.00  |
| AB09             | On 03/05/2017 | Spot Bond  |     | 8.58000   | 107.21604 |           | 8.58000      | 107.19157      |                   |            | 0.00          | 0                | 500,000,000.00    |
| ABCP12           | On 20/09/2014 | Spot Bond  |     | 1.50000   | 138.90822 |           | 1.50000      | 138.89433      |                   |            | 0.00          | 0                | 0.00              |
| ABCP13           | On 07/12/2023 | Spot Bond  |     | 2.38000   | 127.05195 |           | 2.38000      | 270.60980      |                   |            | 0.00          | 0                | 0.00              |
| ABFN04           | On 25/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.65590      |                   |            | 0.00          | 0                | 0.00              |
| ABFN06           | On 17/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.00131      |                   |            | 0.00          | 0                | 0.00              |
| ABFN07           | On 17/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.38092      |                   |            | 0.00          | 0                | 0.00              |
| ABFN08           | On 17/03/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.43825      |                   |            | 0.00          | 0                | 0.00              |
| ABFN09           | On 17/03/2026 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.47631      |                   |            | 0.00          | 0                | 0.00              |
| ABFN10           | On 28/10/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95635      |                   |            | 0.00          | 0                | 10,000,000,000.00 |
| ABFN11           | On 09/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.03370      |                   |            | 0.00          | 0                | 500,000,000.00    |
| ABFN12           | On 09/04/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.87903      |                   |            | 0.00          | 0                | 0.00              |
| ABLI03           | On 15/03/2015 | Spot Bond  |     | 3.08000   | 131.38339 |           | 3.08000      | 131.36472      |                   |            | 0.00          | 0                | 0.00              |
| ABLI04           | On 11/10/2016 | Spot Bond  |     | 4.25000   | 119.19106 |           | 4.25000      | 119.17033      |                   |            | 0.00          | 0                | 0.00              |
| ABLI05           | On 18/02/2018 | Spot Bond  |     | 5.00000   | 103.58421 |           | 5.00000      | 103.56421      |                   |            | 0.00          | 0                | 0.00              |
| ABN03U           | On 12/03/2015 | Spot Bond  |     | 100.00000 | 65.21660  |           | 100.00000    | 65.05861       |                   |            | 0.00          | 0                | 0.00              |
| ABN05            | On 18/04/2021 | Spot Bond  |     | 2.12000   | 171.18119 |           | 2.12000      | 171.16123      |                   |            | 0.00          | 0                | 0.00              |
| ABN07            | On 13/06/2015 | Spot Bond  |     | 2.76000   | 161.79324 |           | 2.76000      | 161.77158      |                   |            | 0.00          | 0                | 0.00              |
| ABN09            | On 27/06/2023 | Spot Bond  |     | 2.15000   | 172.92830 |           | 2.15000      | 172.90799      |                   |            | 0.00          | 0                | 0.00              |
| ABN14            | On 10/10/2033 | Spot Bond  |     | 1.84000   | 183.88878 |           | 1.84000      | 183.86874      |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN33            | On 29/01/2018 | Spot Bond  |     | 7.97625 | 76.88864  |           | 7.97625      | 76.87248       |                   |            | 0.00          | 0                | 0.00          |
| ABN34            | On 29/01/2018 | Spot Bond  |     | 7.97625 | 76.88864  |           | 7.97625      | 76.87248       |                   |            | 0.00          | 0                | 0.00          |
| ABN38            | On 17/08/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 93.53000       |                   |            | 0.00          | 0                | 0.00          |
| ABN39            | On 21/09/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.31804      |                   |            | 0.00          | 0                | 0.00          |
| ABN40            | On 29/09/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 93.21000       |                   |            | 0.00          | 0                | 0.00          |
| ABN42            | On 16/11/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 92.25000       |                   |            | 0.00          | 0                | 0.00          |
| ABN44            | On 14/12/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 92.57000       |                   |            | 0.00          | 0                | 0.00          |
| ABN45            | On 23/02/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 89.88000       |                   |            | 0.00          | 0                | 0.00          |
| ABN46            | On 23/03/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 89.27000       |                   |            | 0.00          | 0                | 0.00          |
| ABN47            | On 05/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.92668      |                   |            | 0.00          | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.80757      |                   |            | 0.00          | 0                | 0.00          |
| ABN49            | On 12/04/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 88.92000       |                   |            | 0.00          | 0                | 0.00          |
| ABN50            | On 21/12/2014 | Spot Bond  |     | 7.11500 | 102.06705 |           | 7.11500      | 102.04760      |                   |            | 0.00          | 0                | 0.00          |
| ABN51            | On 09/09/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ABN52            | On 18/05/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 88.92000       |                   |            | 0.00          | 0                | 0.00          |
| ABN53            | On 01/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 92.05000       |                   |            | 0.00          | 0                | 0.00          |
| ABN54            | On 14/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 89.31000       |                   |            | 0.00          | 0                | 0.00          |
| ABN55            | On 27/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.12389      |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  |     | 7.38000 | 112.12686 |           | 7.38000      | 112.10477      |                   |            | 0.00          | 0                | 0.00          |
| ABN58            | On 16/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.82868      |                   |            | 0.00          | 0                | 0.00          |
| ABN59            | On 20/07/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 86.57000       |                   |            | 0.00          | 0                | 0.00          |
| ABN60            | On 23/08/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 86.30000       |                   |            | 0.00          | 0                | 0.00          |
| ABN61            | On 31/01/2025 | Spot Bond  |     | 2.63000 | 94.43339  |           | 2.63000      | 106.67758      |                   |            | 0.00          | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  |     | 2.51500 | 102.03073 |           | 2.51500      | 158.34768      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ABN63            | On 07/12/2033 | Spot Bond  | 2.44000   | 116.22003 |           | 2.44000      | 209.60591      |                   |            | 0.00          | 0                | 0.00             |
| ABN64            | On 12/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.40000       |                   |            | 0.00          | 0                | 0.00             |
| ABN66            | On 21/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 85.75000       |                   |            | 0.00          | 0                | 0.00             |
| ABN67            | On 28/02/2023 | Spot Bond  | 9.60000   | 89.32286  |           | 9.60000      | 89.30011       |                   |            | 0.00          | 0                | 0.00             |
| ABN68            | On 12/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ABN70            | On 28/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 96.08000       |                   |            | 0.00          | 0                | 0.00             |
| ABN71            | On 29/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.90000      |                   |            | 0.00          | 0                | 0.00             |
| ABN72            | On 17/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.71349      |                   |            | 0.00          | 0                | 0.00             |
| ABN73            | On 03/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 91.99000       |                   |            | 0.00          | 0                | 0.00             |
| ABN74            | On 09/05/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.78500      |                   |            | 0.00          | 0                | 0.00             |
| ABN75            | On 07/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ABN76            | On 21/12/2026 | Spot Bond  | 9.63000   | 108.09130 |           | 9.63000      | 108.06353      |                   |            | 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  | 9.61000   | 108.24019 |           | 9.61000      | 108.21243      |                   |            | 0.00          | 0                | 0.00             |
| ABN80            | On 31/03/2021 | Spot Bond  | 8.93500   | 92.02513  |           | 8.93500      | 92.00316       |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| ABN81            | On 05/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.36000      |                   |            | 0.00          | 0                | 0.00             |
| ABN82            | On 05/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.37000      |                   |            | 0.00          | 0                | 0.00             |
| ABN83            | On 05/07/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ABN84            | On 05/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ABN85            | On 05/07/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ABN86            | On 01/08/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ABN87            | On 21/12/2026 | Spot Bond  | 9.70500   | 107.53559 |           | 9.70500      | 107.50775      |                   |            | 0.00          | 0                | 0.00             |
| ABN88            | On 06/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 88.80000       |                   |            | 0.00          | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN91            | On 11/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.58915    |                | 0.00              |            | 0             | 0.00             |               |
| ABN92            | On 31/01/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.53794    |                | 0.00              |            | 0             | 0.00             |               |
| ABS10            | On 17/03/2018 | Spot Bond  | 8.13000   | 109.67929 | 8.13000   | 109.65555    |                | 0.00              |            | 0             | 1,430,000,000.00 |               |
| ABS11            | On 09/04/2021 | Spot Bond  | 8.94000   | 105.99689 | 8.94000   | 105.97156    |                | 0.00              |            | 0             | 500,000,000.00   |               |
| ABS5             | On 01/05/2015 | Spot Bond  | 7.04000   | 103.46667 | 7.04000   | 103.44722    |                | 0.00              |            | 0             | 0.00             |               |
| ABS6             | On 01/06/2020 | Spot Bond  | 8.83500   | 99.10706  | 8.83500   | 99.08365     |                | 0.00              |            | 0             | 5,590,000,000.00 |               |
| ABS7             | On 11/09/2026 | Spot Bond  | 9.83000   | 96.85498  | 9.83000   | 96.82973     |                | 0.00              |            | 0             | 1,460,000,000.00 |               |
| ABS9             | On 17/03/2016 | Spot Bond  | 7.74000   | 106.48981 | 7.74000   | 106.46784    |                | 0.00              |            | 0             | 0.00             |               |
| ABSI2            | On 07/12/2023 | Spot Bond  | 2.19000   | 216.66663 | 2.19000   | 274.48409    |                | 0.00              |            | 0             | 0.00             |               |
| ABSI3            | On 31/01/2017 | Spot Bond  | 1.44000   | 126.04843 | 1.44000   | 128.84715    |                | 0.00              |            | 0             | 0.00             |               |
| ABSI4            | On 31/01/2022 | Spot Bond  | 2.12000   | 128.26632 | 2.12000   | 130.82758    |                | 0.00              |            | 0             | 0.00             |               |
| ACIF1U           | On 08/07/2025 | Spot Bond  | 100.00000 | 0.00482   | 100.00000 | 0.00481      |                | 0.00              |            | 0             | 0.00             |               |
| ACL01U           | On 30/06/2015 | Spot Bond  | 100.00000 | 64.88810  | 100.00000 | 64.73090     |                | 0.00              |            | 0             | 0.00             |               |
| ACL028           | On 15/09/2015 | Spot Bond  | 11.54000  | 107.92555 | 11.54000  | 107.89265    |                | 0.00              |            | 0             | 0.00             |               |
| ACL029           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.16406    |                | 0.00              |            | 0             | 0.00             |               |
| ACL02U           | On 20/03/2018 | Spot Bond  | 100.00000 | 4.14934   | 100.00000 | 4.13929      |                | 0.00              |            | 0             | 0.00             |               |
| ACL033           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.16807    |                | 0.00              |            | 0             | 0.00             |               |
| ACL036           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.22479    |                | 0.00              |            | 0             | 0.00             |               |
| ACL03U           | On 20/03/2016 | Spot Bond  | 100.00000 | 24.73199  | 100.00000 | 24.67208     |                | 0.00              |            | 0             | 0.00             |               |
| ACL042           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.16004    |                | 0.00              |            | 0             | 0.00             |               |
| ACL047           | On 22/10/2018 | Spot Bond  | 11.00000  | 64.82678  | 11.00000  | 64.80824     |                | 0.00              |            | 0             | 0.00             |               |
| ACL04U           | On 20/06/2016 | Spot Bond  | 100.00000 | 24.73199  | 100.00000 | 24.67208     |                | 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             |               |

| Contract Details | Strike | Call / Put    | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL074           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL076           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.51876      |                   |            | 0.00          | 0                | 0.00          |
| ACL077           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.67015      |                   |            | 0.00          | 0                | 0.00          |
| ACL078           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.45125      |                   |            | 0.00          | 0                | 0.00          |
| ACL080           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.49687      |                   |            | 0.00          | 0                | 0.00          |
| ACL081           |        | On 20/09/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.51694      |                   |            | 0.00          | 0                | 0.00          |
| ACL082           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.56538      |                   |            | 0.00          | 0                | 0.00          |
| ACL083           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.56538      |                   |            | 0.00          | 0                | 0.00          |
| ACL084           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.56883      |                   |            | 0.00          | 0                | 0.00          |
| ACL085           |        | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.66297      |                   |            | 0.00          | 0                | 0.00          |
| ACL086           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.56883      |                   |            | 0.00          | 0                | 0.00          |
| ACL087           |        | On 30/07/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.56193      |                   |            | 0.00          | 0                | 0.00          |
| ACL088           |        | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 91.02473       |                   |            | 0.00          | 0                | 0.00          |
| ACL089           |        | On 20/12/2014 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.66207      |                   |            | 0.00          | 0                | 0.00          |
| ACL092           |        | On 26/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.27340      |                   |            | 0.00          | 0                | 0.00          |
| ACL095           |        | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.46953      |                   |            | 0.00          | 0                | 0.00          |
| ACL096           |        | On 20/06/2020 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.51490      |                   |            | 0.00          | 0                | 0.00          |
| ACL097           |        | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.53311      |                   |            | 0.00          | 0                | 0.00          |
| ACL098           |        | On 20/12/2025 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.49663      |                   |            | 0.00          | 0                | 0.00          |
| ACL100           |        | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.41477      |                   |            | 0.00          | 0                | 0.00          |
| ACL104           |        | On 20/12/2019 | Spot Bond | 9.35500 | 104.42082 |           | 9.35500      | 104.49320      |                   |            | 0.00          | 0                | 0.00          |
| ACL118           |        | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.63340      |                   |            | 0.00          | 0                | 0.00          |
| ACL120           |        | On 26/01/2021 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.30615      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ACL122           | On 20/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| ACL126           | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 84.83535       |                   |            | 0.00          | 0                | 0.00           |
| ACL127           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 166.75523      |                   |            | 0.00          | 0                | 0.00           |
| ACL128           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 166.83275      |                   |            | 0.00          | 0                | 0.00           |
| ACL129           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45116      |                   |            | 0.00          | 0                | 0.00           |
| ACL133           | On 26/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 100,000,000.00 |
| ACL134           | On 20/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40555      |                   |            | 0.00          | 0                | 0.00           |
| ACL135           | On 20/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.39460      |                   |            | 0.00          | 0                | 0.00           |
| ACL136           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.46136      |                   |            | 0.00          | 0                | 0.00           |
| ACL137           | On 02/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.85426       |                   |            | 0.00          | 0                | 0.00           |
| ACL138           | On 20/09/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.45987      |                   |            | 0.00          | 0                | 0.00           |
| ACL139           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15011      |                   |            | 0.00          | 0                | 0.00           |
| ACL141           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11028      |                   |            | 0.00          | 0                | 0.00           |
| ACL142           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.84003       |                   |            | 0.00          | 0                | 0.00           |
| ACL143           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46492      |                   |            | 0.00          | 0                | 0.00           |
| ACL144           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.87121      |                   |            | 0.00          | 0                | 0.00           |
| ACL145           | On 20/12/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.45666      |                   |            | 0.00          | 0                | 0.00           |
| ACL151           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.66840      |                   |            | 0.00          | 0                | 0.00           |
| ACL153           | On 20/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28161      |                   |            | 0.00          | 0                | 0.00           |
| ACL154           | On 20/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25055      |                   |            | 0.00          | 0                | 0.00           |
| ACL155           | On 20/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31085      |                   |            | 0.00          | 0                | 0.00           |
| ACL156           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.42401      |                   |            | 0.00          | 0                | 0.00           |
| ACL157           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36010      |                   |            | 0.00          | 0                | 0.00           |
| ACL158           | On 20/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.28710      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike | Call / Put    | MTM       | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL159           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.30720      |                   |            | 0.00          | 0                | 0.00          |
| ACL161           |        | On 20/03/2022 | Spot Bond | 10.23000 | 104.43326 |           | 10.23000     | 104.40496      |                   |            | 0.00          | 0                | 0.00          |
| ACL162           |        | On 20/09/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.32712      |                   |            | 0.00          | 0                | 0.00          |
| ACL163           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.29623      |                   |            | 0.00          | 0                | 0.00          |
| ACL165           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 119.91192      |                   |            | 0.00          | 0                | 0.00          |
| ACL167           |        | On 20/06/2019 | Spot Bond | 9.44000  | 103.16187 |           | 9.44000      | 103.13588      |                   |            | 0.00          | 0                | 0.00          |
| ACL168           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.41846      |                   |            | 0.00          | 0                | 0.00          |
| ACL169           |        | On 20/06/2017 | Spot Bond | 1.75000  | 115.12129 |           | 1.75000      | 115.18914      |                   |            | 0.00          | 0                | 0.00          |
| ACL170           |        | On 20/03/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.57987      |                   |            | 0.00          | 0                | 0.00          |
| ACL172           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.30884      |                   |            | 0.00          | 0                | 0.00          |
| ACL173           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.39398      |                   |            | 0.00          | 0                | 0.00          |
| ACL174           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.43934      |                   |            | 0.00          | 0                | 0.00          |
| ACL175           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.34861      |                   |            | 0.00          | 0                | 0.00          |
| ACL178           |        | On 20/09/2014 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.43028      |                   |            | 0.00          | 0                | 0.00          |
| ACL180           |        | On 20/06/2015 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.05800      |                   |            | 0.00          | 0                | 0.00          |
| ACL181           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 100.80957      |                   |            | 0.00          | 0                | 0.00          |
| ACL182           |        | On 20/06/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 103.23671      |                   |            | 0.00          | 0                | 0.00          |
| ACL183           |        | On 20/06/2019 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.33227      |                   |            | 0.00          | 0                | 0.00          |
| ACL184           |        | On 20/09/2017 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 102.57906      |                   |            | 0.00          | 0                | 0.00          |
| ACL185           |        | On 20/09/2022 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.43028      |                   |            | 0.00          | 0                | 0.00          |
| ACL186           |        | On 20/09/2016 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.38645      |                   |            | 0.00          | 0                | 0.00          |
| ACL187           |        | On 20/09/2020 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.46386      |                   |            | 0.00          | 0                | 0.00          |
| ACL188           |        | On 20/09/2020 | Spot Bond | 0.00000  | 100.00000 |           | 0.00000      | 101.48757      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL191           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.85907    |                | 0.00              |            | 0             | 0.00             |               |
| ACL192           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.13597    |                | 0.00              |            | 0             | 0.00             |               |
| ACL193           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.49313    |                | 0.00              |            | 0             | 0.00             |               |
| ACL194           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.49313    |                | 0.00              |            | 0             | 0.00             |               |
| ACL195           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.58436    |                | 0.00              |            | 0             | 0.00             |               |
| ACL196           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.40306    |                | 0.00              |            | 0             | 0.00             |               |
| ACL197           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.58271    |                | 0.00              |            | 0             | 0.00             |               |
| ACL198           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 103.75968    |                | 0.00              |            | 0             | 0.00             |               |
| ACL199           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.58436    |                | 0.00              |            | 0             | 0.00             |               |
| ACL200           | On 21/11/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 93.92390     |                | 0.00              |            | 0             | 0.00             |               |
| ACL201           | On 20/12/2022 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.52416    |                | 0.00              |            | 0             | 0.00             |               |
| ACL202           | On 20/12/2022 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.51188    |                | 0.00              |            | 0             | 0.00             |               |
| ACL203           | On 30/01/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 119.32455    |                | 0.00              |            | 0             | 0.00             |               |
| ACL204           | On 14/02/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 120.17007    |                | 0.00              |            | 0             | 0.00             |               |
| ACL205           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.31230    |                | 0.00              |            | 0             | 0.00             |               |
| ACL208           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.29959    |                | 0.00              |            | 0             | 0.00             |               |
| ACL210           | On 20/05/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.11566    |                | 0.00              |            | 0             | 0.00             |               |
| ACL212           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.33409    |                | 0.00              |            | 0             | 0.00             |               |
| ACL213           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 98.30134     |                | 0.00              |            | 0             | 0.00             |               |
| ACL214           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.39398    |                | 0.00              |            | 0             | 0.00             |               |
| ACL215           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.31412    |                | 0.00              |            | 0             | 0.00             |               |
| ACL216           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.31230    |                | 0.00              |            | 0             | 0.00             |               |
| ACL217           | On 20/12/2023 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.43476    |                | 0.00              |            | 0             | 0.00             |               |
| ADCB01           | On 08/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.33912    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ADCB02           | On 31/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.56554      |                   |            | 0.00          | 0                | 0.00          |
| ADCB03           | On 31/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.54829      |                   |            | 0.00          | 0                | 0.00          |
| ADCP06           | On 25/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ADCP07           | On 25/08/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ADCP08           | On 27/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.57473      |                   |            | 0.00          | 0                | 0.00          |
| AER01U           | On 18/11/2016 | Spot Bond  |     | 100.00000 | 13.71798  |           | 100.00000    | 13.68475       |                   |            | 0.00          | 0                | 0.00          |
| AHF1A1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.09994      |                   |            | 0.00          | 0                | 0.00          |
| AHF1B1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.10985      |                   |            | 0.00          | 0                | 0.00          |
| AHF1C1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.11643      |                   |            | 0.00          | 0                | 0.00          |
| AHF2A1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78277      |                   |            | 0.00          | 0                | 0.00          |
| AHF2B1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.86196      |                   |            | 0.00          | 0                | 0.00          |
| AHF2C1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96741      |                   |            | 0.00          | 0                | 0.00          |
| AHF3A1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.75382      |                   |            | 0.00          | 0                | 0.00          |
| AHF3A2           | On 18/04/2016 | Spot Bond  |     | 7.91500   | 100.30491 |           | 7.91500      | 100.28363      |                   |            | 0.00          | 0                | 0.00          |
| AHF3B1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.97371      |                   |            | 0.00          | 0                | 0.00          |
| AHF3C1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.13438      |                   |            | 0.00          | 0                | 0.00          |
| AIR01            | On 15/03/2019 | Spot Bond  |     | 8.42000   | 104.43352 |           | 8.42000      | 104.41012      |                   |            | 0.00          | 0                | 0.00          |
| AIR02            | On 30/04/2023 | Spot Bond  |     | 9.30500   | 117.69554 |           | 9.30500      | 117.66630      |                   |            | 0.00          | 0                | 0.00          |
| AIR02U           | On 05/10/2014 | Spot Bond  |     | 100.00000 | 93.21503  |           | 100.00000    | 92.98488       |                   |            | 0.00          | 0                | 0.00          |
| AIR03            | On 09/03/2016 | Spot Bond  |     | 7.19000   | 110.28615 |           | 7.19000      | 110.26497      |                   |            | 0.00          | 0                | 0.00          |
| AIR03U           | On 26/10/2014 | Spot Bond  |     | 100.00000 | 87.98196  |           | 100.00000    | 87.77544       |                   |            | 0.00          | 0                | 0.00          |
| AIR04            | On 29/05/2024 | Spot Bond  |     | 9.34000   | 101.66776 |           | 9.34000      | 101.64255      |                   |            | 0.00          | 0                | 0.00          |
| AIR04U           | On 26/10/2029 | Spot Bond  |     | 100.00000 | 15.22129  |           | 100.00000    | 15.18760       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| AIR05            | On 29/05/2030 | Spot Bond  | 10.08000  | 101.78984 |           | 10.08000     | 101.76264      |                   |            | 0.00          | 0                | 0.00             |
| AIRL01           | On 30/04/2028 | Spot Bond  | 2.76500   | 163.16934 |           | 2.76500      | 163.14748      |                   |            | 0.00          | 0                | 0.00             |
| ANG010           | On 09/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.69165      |                   |            | 0.00          | 0                | 4,780,000,000.00 |
| ANG011           | On 06/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.41818      |                   |            | 0.00          | 0                | 0.00             |
| ANG012           | On 06/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.48130      |                   |            | 0.00          | 0                | 0.00             |
| ANG08            | On 10/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.80561      |                   |            | 0.00          | 0                | 0.00             |
| ASN002           | On 03/01/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN004           | On 22/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.35626      |                   |            | 0.00          | 0                | 0.00             |
| ASN006           | On 28/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94319       |                   |            | 0.00          | 0                | 0.00             |
| ASN007           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22345      |                   |            | 0.00          | 0                | 0.00             |
| ASN008           | On 06/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN009           | On 27/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN010           | On 04/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN011           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.34861      |                   |            | 0.00          | 0                | 0.00             |
| ASN012           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.75568      |                   |            | 0.00          | 0                | 0.00             |
| ASN013           | On 09/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.91030      |                   |            | 0.00          | 0                | 0.00             |
| ASN014           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| ASN015           | On 04/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32000      |                   |            | 0.00          | 0                | 0.00             |
| ASN016           | On 11/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.23000       |                   |            | 0.00          | 0                | 0.00             |
| ASN017           | On 09/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.69374      |                   |            | 0.00          | 0                | 0.00             |
| ASN020           | On 09/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 94.74087       |                   |            | 0.00          | 0                | 0.00             |
| ASN022           | On 07/12/2033 | Spot Bond  | 2.69000   | 127.27126 |           | 2.69000      | 289.54758      |                   |            | 0.00          | 0                | 0.00             |
| ASN023           | On 07/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 92.52109       |                   |            | 0.00          | 0                | 0.00             |
| ASN024           | On 15/08/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ASN025           | On 07/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.89083       |                   |            | 0.00          | 0                | 0.00             |
| ASN028           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.60646       |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| ASN031           | On 14/08/2017 | Spot Bond  | 100.00000 | 13.36028  |           | 100.00000    | 13.34544       |                   |            | 0.00          | 0                | 0.00             |
| BAR001           | On 12/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.41997      |                   |            | 0.00          | 0                | 0.00             |
| BAR002           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22148      |                   |            | 0.00          | 0                | 0.00             |
| BAR003           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.20331      |                   |            | 0.00          | 0                | 0.00             |
| BAW10            | On 01/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15906      |                   |            | 0.00          | 0                | 0.00             |
| BAW11            | On 01/10/2018 | Spot Bond  | 8.91000   | 106.94534 |           | 8.91000      | 106.91987      |                   |            | 0.00          | 0                | 0.00             |
| BAW12            | On 17/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13466      |                   |            | 0.00          | 0                | 0.00             |
| BAW13            | On 17/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.59706      |                   |            | 0.00          | 0                | 0.00             |
| BAW15            | On 01/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.94732      |                   |            | 0.00          | 0                | 0.00             |
| BAW17            | On 05/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.37681      |                   |            | 0.00          | 0                | 120,000,000.00   |
| BAW18            | On 05/12/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.63891      |                   |            | 0.00          | 0                | 0.00             |
| BAW19            | On 05/12/2020 | Spot Bond  | 9.51000   | 102.37271 |           | 9.51000      | 102.34672      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| BAW2             | On 02/10/2015 | Spot Bond  | 7.34500   | 109.15567 |           | 7.34500      | 109.13417      |                   |            | 0.00          | 0                | 0.00             |
| BAW20U           | On 15/01/2016 | Spot Bond  | 100.00000 | 35.81210  |           | 100.00000    | 35.65461       |                   |            | 0.00          | 0                | 0.00             |
| BAW3             | On 02/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24722      |                   |            | 0.00          | 0                | 0.00             |
| BAW6             | On 02/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13526      |                   |            | 0.00          | 0                | 0.00             |
| BAW7             | On 02/10/2014 | Spot Bond  | 7.55500   | 103.59308 |           | 7.55500      | 103.57180      |                   |            | 0.00          | 0                | 0.00             |
| BAW8             | On 02/10/2017 | Spot Bond  | 8.73000   | 107.19937 |           | 8.73000      | 107.17435      |                   |            | 0.00          | 0                | 0.00             |
| BAYA01           | On 31/03/2016 | Spot Bond  | 11.02113  | 104.17327 |           | 11.02113     | 103.19273      |                   |            | 0.00          | 0                | 0.00             |
| BAYA04           | On 30/09/2015 | Spot Bond  | 11.06299  | 102.22382 |           | 11.06299     | 102.01902      |                   |            | 0.00          | 0                | 0.00             |
| BAYA05           | On 30/09/2015 | Spot Bond  | 11.09074  | 102.16036 |           | 11.09074     | 101.98524      |                   |            | 0.00          | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA06           | On 30/09/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.62733      |                   |            | 0.00          | 0                | 0.00          |
| BAYA07           | On 31/12/2015 | Spot Bond  | 11.11850 |       | 102.02658 |           | 11.11850     | 101.92698      |                   |            | 0.00          | 0                | 0.00          |
| BAYA08           | On 31/12/2017 | Spot Bond  | 11.76937 |       | 101.87389 |           | 11.76937     | 101.85689      |                   |            | 0.00          | 0                | 0.00          |
| BAYA09           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.66602      |                   |            | 0.00          | 0                | 0.00          |
| BAYA10           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.66602      |                   |            | 0.00          | 0                | 0.00          |
| BAYA11           | On 31/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.66609      |                   |            | 0.00          | 0                | 0.00          |
| BAYA12           | On 31/03/2016 | Spot Bond  | 11.27113 |       | 101.34254 |           | 11.27113     | 101.49408      |                   |            | 0.00          | 0                | 0.00          |
| BAYA13           | On 31/03/2016 | Spot Bond  | 11.21353 |       | 103.12589 |           | 11.21353     | 102.01382      |                   |            | 0.00          | 0                | 0.00          |
| BAYA14           | On 30/09/2015 | Spot Bond  | 11.06299 |       | 102.22382 |           | 11.06299     | 102.01902      |                   |            | 0.00          | 0                | 0.00          |
| BAYA15           | On 30/06/2016 | Spot Bond  | 11.10342 |       | 102.42287 |           | 11.10342     | 102.18599      |                   |            | 0.00          | 0                | 0.00          |
| BAYA16           | On 30/09/2016 | Spot Bond  | 10.26259 |       | 97.04276  |           | 10.26259     | 101.73548      |                   |            | 0.00          | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.58096      |                   |            | 0.00          | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.56482      |                   |            | 0.00          | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.56482      |                   |            | 0.00          | 0                | 0.00          |
| BAYA20           | On 30/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.48056      |                   |            | 0.00          | 0                | 0.00          |
| BAYA22           | On 30/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.93852       |                   |            | 0.00          | 0                | 0.00          |
| BAYA23           | On 30/06/2017 | Spot Bond  | 11.02296 |       | 100.50501 |           | 11.02296     | 100.92716      |                   |            | 0.00          | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  | 11.50500 |       | 100.81977 |           | 11.50500     | 100.71356      |                   |            | 0.00          | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.51887      |                   |            | 0.00          | 0                | 0.00          |
| BAYA26           | On 30/09/2017 | Spot Bond  | 11.43000 |       | 70.57428  |           | 11.43000     | 98.47080       |                   |            | 0.00          | 0                | 0.00          |
| BAYA27           | On 30/09/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.93847       |                   |            | 0.00          | 0                | 0.00          |
| BAYA29           | On 31/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.43408      |                   |            | 0.00          | 0                | 0.00          |
| BAYA30           | On 31/12/2015 | Spot Bond  | 9.28000  |       | 90.46421  |           | 9.28000      | 101.43112      |                   |            | 0.00          | 0                | 0.00          |
| BAYA31           | On 31/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.54185      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|--------|---------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYA32           |        | On 31/03/2018 | Spot Bond |       | 11.31000  | 69.23093  | 11.31000     | 98.14488       |                   |            | 0.00          | 0                | 0.00           |
| BAYA33           |        | On 31/03/2018 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.49590      |                   |            | 0.00          | 0                | 0.00           |
| BAYA34           |        | On 31/03/2018 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.53420      |                   |            | 0.00          | 0                | 0.00           |
| BAYA35           |        | On 31/03/2018 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.53420      |                   |            | 0.00          | 0                | 0.00           |
| BAYA36           |        | On 31/03/2018 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 99.81137       |                   |            | 0.00          | 0                | 0.00           |
| BAYA37           |        | On 31/03/2016 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.47750      |                   |            | 0.00          | 0                | 626,000,000.00 |
| BAYA39           |        | On 30/09/2018 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.54974      |                   |            | 0.00          | 0                | 0.00           |
| BAYA40           |        | On 30/09/2014 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.26619      |                   |            | 0.00          | 0                | 0.00           |
| BAYA41           |        | On 30/09/2018 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 99.93853       |                   |            | 0.00          | 0                | 0.00           |
| BAYA42           |        | On 30/09/2018 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.54974      |                   |            | 0.00          | 0                | 0.00           |
| BAYA43           |        | On 31/03/2017 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.48057      |                   |            | 0.00          | 0                | 0.00           |
| BAYA44           |        | On 31/03/2017 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.49594      |                   |            | 0.00          | 0                | 0.00           |
| BAYA45           |        | On 31/03/2019 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.54983      |                   |            | 0.00          | 0                | 0.00           |
| BAYA46           |        | On 31/03/2015 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.11663      |                   |            | 0.00          | 0                | 0.00           |
| BAYB02           |        | On 31/03/2016 | Spot Bond |       | 14.02113  | 104.58370 | 14.02113     | 103.64040      |                   |            | 0.00          | 0                | 0.00           |
| BAYB03           |        | On 31/12/2016 | Spot Bond |       | 15.19892  | 102.68831 | 15.19892     | 102.69286      |                   |            | 0.00          | 0                | 0.00           |
| BAYB04           |        | On 31/03/2017 | Spot Bond |       | 14.06742  | 102.57655 | 14.06742     | 102.40918      |                   |            | 0.00          | 0                | 0.00           |
| BAYB05           |        | On 30/06/2019 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 102.03049      |                   |            | 0.00          | 0                | 0.00           |
| BAYB06           |        | On 31/12/2019 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 102.03049      |                   |            | 0.00          | 0                | 0.00           |
| BAYB07           |        | On 31/03/2020 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 102.03049      |                   |            | 0.00          | 0                | 0.00           |
| BAYB08           |        | On 30/09/2020 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 102.10657      |                   |            | 0.00          | 0                | 0.00           |
| BAYB09           |        | On 30/09/2018 | Spot Bond |       | 0.00000   | 100.00000 | 0.00000      | 101.76363      |                   |            | 0.00          | 0                | 0.00           |
| BAYC1U           |        | On 31/12/2016 | Spot Bond |       | 100.00000 | 19.67990  | 100.00000    | 19.64256       |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 21.51319  | 100.00000 | 21.46107     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 19.57942  | 100.00000 | 19.53199     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 12.08606  | 100.00000 | 12.05679     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 12.08606  | 100.00000 | 12.05679     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 14.61263  | 100.00000 | 14.57723     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 12.66159  | 100.00000 | 12.63092     |                |                   |            | 0.00          | 0                | 0.00           |
| BCJ03            | On 17/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.67586    |                |                   |            | 0.00          | 0                | 0.00           |
| BCJ04            | On 21/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.67267    |                |                   |            | 0.00          | 0                | 200,000,000.00 |
| BCJ05            | On 07/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.85694    |                |                   |            | 0.00          | 0                | 0.00           |
| BCJ06            | On 07/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.91128    |                |                   |            | 0.00          | 0                | 0.00           |
| BCP3U            | On 30/06/2019 | Spot Bond  | 100.00000 |       | 8.22966   | 100.00000 | 8.20972      |                |                   |            | 0.00          | 0                | 0.00           |
| BCP4U            | On 30/06/2019 | Spot Bond  | 100.00000 |       | 8.22966   | 100.00000 | 8.20972      |                |                   |            | 0.00          | 0                | 0.00           |
| BCP84U           | On 05/09/2014 | Spot Bond  | 100.00000 |       | 97.59358  | 100.00000 | 97.33333     |                |                   |            | 0.00          | 0                | 0.00           |
| BCP85U           | On 24/10/2014 | Spot Bond  | 100.00000 |       | 86.28842  | 100.00000 | 86.08491     |                |                   |            | 0.00          | 0                | 0.00           |
| BCP86U           | On 19/11/2014 | Spot Bond  | 100.00000 |       | 81.29176  | 100.00000 | 81.11111     |                |                   |            | 0.00          | 0                | 0.00           |
| BD0202           | On 31/12/2018 | Spot Bond  | 2.09000   |       | 103.88697 | 2.09000   | 177.81448    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0205           | On 28/04/2028 | Spot Bond  | 8.22500   |       | 94.84429  | 8.22500   | 149.15312    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0206           | On 02/03/2028 | Spot Bond  | 8.22500   |       | 96.14913  | 8.22500   | 149.49883    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0302           | On 18/04/2028 | Spot Bond  | 8.61000   |       | 98.99982  | 8.61000   | 98.97701     |                |                   |            | 0.00          | 0                | 0.00           |
| BD311E           | On 07/12/2023 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.66519    |                |                   |            | 0.00          | 0                | 0.00           |
| BD311F           | On 20/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.34075    |                |                   |            | 0.00          | 0                | 0.00           |
| BEER02           | On 28/03/2018 | Spot Bond  | 7.91000   |       | 100.52238 | 7.91000   | 100.50119    |                |                   |            | 0.00          | 0                | 100,000,000.00 |
| BG22A1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.77047    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22A2           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.71658    |                |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BG22A3           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.73121      |                   |            | 0.00          | 0                | 0.00          |
| BG22B1           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.77993      |                   |            | 0.00          | 0                | 0.00          |
| BG22C1           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.82861      |                   |            | 0.00          | 0                | 0.00          |
| BG22D1           | On 21/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96448      |                   |            | 0.00          | 0                | 0.00          |
| BG22YU           | On 21/07/2016 | Spot Bond  |     | 100.00000 | 22.94059  |           | 100.00000    | 22.88502       |                   |            | 0.00          | 0                | 0.00          |
| BG32A1           | On 30/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.50824      |                   |            | 0.00          | 0                | 0.00          |
| BG32A2           | On 30/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.53376      |                   |            | 0.00          | 0                | 0.00          |
| BG32A3           | On 30/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.54469      |                   |            | 0.00          | 0                | 0.00          |
| BG32A4           | On 30/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.54834      |                   |            | 0.00          | 0                | 0.00          |
| BG32B            | On 30/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59203      |                   |            | 0.00          | 0                | 0.00          |
| BG32C            | On 30/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.65021      |                   |            | 0.00          | 0                | 0.00          |
| BG32DU           | On 30/10/2016 | Spot Bond  |     | 100.00000 | 14.36495  |           | 100.00000    | 14.33015       |                   |            | 0.00          | 0                | 0.00          |
| BG32YU           | On 30/10/2016 | Spot Bond  |     | 100.00000 | 14.36495  |           | 100.00000    | 14.33015       |                   |            | 0.00          | 0                | 0.00          |
| BG42A1           | On 15/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.32618      |                   |            | 0.00          | 0                | 0.00          |
| BG42A2           | On 15/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.43127      |                   |            | 0.00          | 0                | 0.00          |
| BG42A3           | On 15/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.45993      |                   |            | 0.00          | 0                | 0.00          |
| BG42A4           | On 15/03/2017 | Spot Bond  |     | 8.28000   | 105.11171 |           | 8.28000      | 105.08854      |                   |            | 0.00          | 0                | 0.00          |
| BG42B            | On 15/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.54588      |                   |            | 0.00          | 0                | 0.00          |
| BG42C            | On 15/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.69852      |                   |            | 0.00          | 0                | 0.00          |
| BG42DU           | On 15/03/2017 | Spot Bond  |     | 100.00000 | 10.25382  |           | 100.00000    | 10.22898       |                   |            | 0.00          | 0                | 0.00          |
| BG42YU           | On 15/03/2017 | Spot Bond  |     | 100.00000 | 10.25382  |           | 100.00000    | 10.22898       |                   |            | 0.00          | 0                | 0.00          |
| BID04            | On 23/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.75895      |                   |            | 0.00          | 40,000,000       | 10,000,000.00 |
| BID05            | On 26/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.08550      |                   |            | 0.00          | 0                | 20,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BID06            | On 30/06/2019 | Spot Bond  | 8.61000   | 66.94345  |           | 8.61000      | 102.31310      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| BIDC39           | On 04/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.84224       |                   |            | 0.00          | 0                | 0.00             |
| BIDC40           | On 16/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.11204       |                   |            | 0.00          | 0                | 0.00             |
| BIDC41           | On 06/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 96.36918       |                   |            | 0.00          | 0                | 0.00             |
| BLG1A4           | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00745      |                   |            | 0.00          | 0                | 0.00             |
| BLG1A6           | On 21/11/2032 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.02158      |                   |            | 0.00          | 0                | 0.00             |
| BLG1B            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.08961      |                   |            | 0.00          | 0                | 0.00             |
| BLG1C            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.09399      |                   |            | 0.00          | 0                | 0.00             |
| BLG1D            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.10193      |                   |            | 0.00          | 0                | 0.00             |
| BLG1E            | On 21/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.13477      |                   |            | 0.00          | 0                | 0.00             |
| BLG1F            | On 21/11/2032 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.10689      |                   |            | 0.00          | 0                | 0.00             |
| BSR11U           | On 19/06/2015 | Spot Bond  | 100.00000 | 64.74865  |           | 100.00000    | 64.59180       |                   |            | 0.00          | 0                | 200,000,000.00   |
| BSR12            | On 25/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.73636      |                   |            | 0.00          | 0                | 0.00             |
| BSR13            | On 26/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.75803      |                   |            | 0.00          | 0                | 0.00             |
| BUS01U           | On 30/09/2016 | Spot Bond  | 100.00000 | 20.18284  |           | 100.00000    | 20.13395       |                   |            | 0.00          | 0                | 0.00             |
| BWZJ17           | On 17/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.38664      |                   |            | 0.00          | 0                | 0.00             |
| BWZJ18           | On 19/11/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15025      |                   |            | 0.00          | 0                | 0.00             |
| CBL06            | On 02/11/2014 | Spot Bond  | 7.37500   | 105.07749 |           | 7.37500      | 105.05655      |                   |            | 0.00          | 0                | 0.00             |
| CBL08            | On 02/11/2016 | Spot Bond  | 9.38000   | 113.56779 |           | 9.38000      | 113.53950      |                   |            | 0.00          | 0                | 4,380,000,000.00 |
| CBL09            | On 29/01/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 107.12268      |                   |            | 0.00          | 0                | 0.00             |
| CBL11            | On 06/05/2016 | Spot Bond  | 9.03000   | 105.49436 |           | 9.03000      | 105.46903      |                   |            | 0.00          | 0                | 620,000,000.00   |
| CBL12            | On 06/09/2018 | Spot Bond  | 11.22000  | 105.66143 |           | 11.22000     | 105.63009      |                   |            | 0.00          | 0                | 0.00             |
| CBL13            | On 01/02/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.69261      |                   |            | 0.00          | 0                | 0.00             |
| CBL14            | On 01/02/2019 | Spot Bond  | 11.47000  | 101.06852 |           | 11.47000     | 101.03790      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value  | Contracts Traded | Open Interest     |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|----------------|------------------|-------------------|
| CBL15            | On 18/05/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.26422      |                   |                       | 0.00           | 0                | 15,000,000,000.00 |
| CBL16            | On 18/05/2017 | Spot Bond  | 9.27000  |       | 102.96570 |           | 9.27000      | 102.94035      |                   |                       | 0.00           | 0                | 50,000,000.00     |
| CBL17            | On 23/08/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.02746      |                   |                       | 0.00           | 0                | 0.00              |
| CBL18            | On 23/08/2019 | Spot Bond  | 11.91000 |       | 96.98717  |           | 11.91000     | 96.95668       |                   |                       | 0.00           | 0                | 0.00              |
| CBL19            | On 02/11/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.22901      |                   |                       | 0.00           | 0                | 500,000,000.00    |
| CBL20            | On 14/12/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.96332      |                   |                       | 0.00           | 0                | 0.00              |
| CBL21            | On 06/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.39200      |                   |                       | 0.00           | 0                | 0.00              |
| CBL22            | On 06/05/2020 | Spot Bond  | 10.26000 |       | 95.13566  |           | 10.26000     | 95.10980       |                   |                       | 0.00           | 0                | 0.00              |
| CCT01            | On 23/06/2023 | Spot Bond  | 10.05500 |       | 116.68347 |           | 10.05500     | 116.65220      |                   |                       | 0.00           | 0                | 0.00              |
| CCT02            | On 12/06/2024 | Spot Bond  | 9.90500  |       | 112.94292 |           | 9.90500      | 112.91309      |                   |                       | 0.00           | 0                | 0.00              |
| CCT03            | On 15/03/2025 | Spot Bond  | 9.23500  |       | 117.79627 |           | 9.23500      | 117.76738      |                   | 96,690,450,000,000.00 | 10,470,000,000 | 6,980,000,000.00 |                   |
| CGR10            | On 08/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.36791      |                   |                       | 0.00           | 0                | 0.00              |
| CGR11            | On 28/03/2016 | Spot Bond  | 11.63000 |       | 105.54563 |           | 11.63000     | 105.51322      |                   |                       | 0.00           | 0                | 0.00              |
| CGR12            | On 14/11/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.29885      |                   |                       | 0.00           | 0                | 0.00              |
| CGR13            | On 27/06/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.50151      |                   |                       | 0.00           | 0                | 0.00              |
| CGR14            | On 13/02/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.80657      |                   |                       | 0.00           | 0                | 0.00              |
| CGR15            | On 22/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.93781      |                   |                       | 0.00           | 0                | 0.00              |
| CGR8             | On 22/07/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.50149      |                   |                       | 0.00           | 0                | 0.00              |
| CIG01            | On 06/06/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.00581      |                   |                       | 0.00           | 0                | 0.00              |
| CIG02            | On 30/08/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.86303       |                   |                       | 0.00           | 0                | 0.00              |
| CIG03            | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.31800      |                   |                       | 0.00           | 0                | 1,600,000,000.00  |
| CIG04            | On 30/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.37189      |                   |                       | 0.00           | 0                | 1,700,000,000.00  |
| CIG05            | On 30/06/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.43391      |                   |                       | 0.00           | 0                | 1,700,000,000.00  |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN126           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.21906    |                | 0.00              |            | 0             | 0.00             |               |
| CLN130           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.21683    |                | 0.00              |            | 0             | 0.00             |               |
| CLN134           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.22861    |                | 0.00              |            | 0             | 0.00             |               |
| CLN159           | On 14/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.28395    |                | 0.00              |            | 0             | 0.00             |               |
| CLN170           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.45127    |                | 0.00              |            | 0             | 0.00             |               |
| CLN179           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.30815    |                | 0.00              |            | 0             | 0.00             |               |
| CLN183           | On 15/06/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 62.21200     |                | 0.00              |            | 0             | 0.00             |               |
| CLN184           | On 01/07/2021 | Spot Bond  | 10.11000  | 101.53938 | 10.11000  | 101.51217    |                | 0.00              |            | 0             | 0.00             |               |
| CLN186           | On 06/07/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.99366    |                | 0.00              |            | 0             | 0.00             |               |
| CLN191           | On 23/08/2016 | Spot Bond  | 2.76000   | 119.05455 | 2.76000   | 119.03865    |                | 0.00              |            | 0             | 0.00             |               |
| CLN192           | On 24/08/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 104.44527    |                | 0.00              |            | 0             | 0.00             |               |
| CLN193           | On 29/08/2021 | Spot Bond  | 3.14000   | 116.11893 | 3.14000   | 118.86294    |                | 0.00              |            | 0             | 0.00             |               |
| CLN194           | On 31/08/2016 | Spot Bond  | 8.25000   | 99.91217  | 8.25000   | 99.89022     |                | 0.00              |            | 0             | 0.00             |               |
| CLN198           | On 13/09/2021 | Spot Bond  | 3.10000   | 126.02415 | 3.10000   | 120.28842    |                | 0.00              |            | 0             | 0.00             |               |
| CLN199           | On 13/09/2016 | Spot Bond  | 2.40000   | 125.62986 | 2.40000   | 119.91434    |                | 0.00              |            | 0             | 0.00             |               |
| CLN200           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.06013    |                | 0.00              |            | 0             | 0.00             |               |
| CLN213           | On 12/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.89303    |                | 0.00              |            | 0             | 0.00             |               |
| CLN214           | On 12/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.81227    |                | 0.00              |            | 0             | 0.00             |               |
| CLN215           | On 17/10/2016 | Spot Bond  | 8.44000   | 103.20869 | 8.44000   | 103.18537    |                | 0.00              |            | 0             | 0.00             |               |
| CLN216           | On 11/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.03380    |                | 0.00              |            | 0             | 0.00             |               |
| CLN217           | On 11/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.97559    |                | 0.00              |            | 0             | 550,000,000.00   |               |
| CLN219           | On 20/10/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.74368    |                | 0.00              |            | 0             | 0.00             |               |
| CLN220           | On 20/10/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.75614    |                | 0.00              |            | 0             | 0.00             |               |
| CLN221           | On 20/10/2016 | Spot Bond  | 8.49000   | 103.32682 | 8.49000   | 103.30334    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN222           | On 20/10/2016 | Spot Bond  | 8.49000   | 103.32682 | 8.49000   | 103.30334    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN225           | On 09/12/2016 | Spot Bond  | 8.54000   | 102.13636 | 8.54000   | 102.11303    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN226           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.48777    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN227           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.64466    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN230           | On 17/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.93507    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN231           | On 17/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.93507    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN236           | On 15/06/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 66.94400     |                |                   |            | 0.00          | 0                | 0.00           |
| CLN237           | On 14/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.24932    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN239           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.50890    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN240           | On 24/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.01916    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN241           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.02032    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN242           | On 24/02/2019 | Spot Bond  | 9.35000   | 100.07452 | 9.35000   | 100.04967    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN243           | On 24/02/2019 | Spot Bond  | 9.35000   | 100.07452 | 9.35000   | 100.04967    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN244           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.01909    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN245           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.01914    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN248           | On 14/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.56804    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN250           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.44847    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN251           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.55608    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN252           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.44847    |                |                   |            | 0.00          | 0                | 550,000,000.00 |
| CLN253           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.44847    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN254           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.44847    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN255           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.52344    |                |                   |            | 0.00          | 0                | 0.00           |
| CLN256           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.30031    |                |                   |            | 0.00          | 0                | 0.00           |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN257           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.85822    |                | 0.00              |            | 0             | 0.00             |               |
| CLN258           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.41702    |                | 0.00              |            | 0             | 0.00             |               |
| CLN259           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.41702    |                | 0.00              |            | 0             | 0.00             |               |
| CLN260           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.41702    |                | 0.00              |            | 0             | 0.00             |               |
| CLN261           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.75023    |                | 0.00              |            | 0             | 0.00             |               |
| CLN262           | On 26/03/2019 | Spot Bond  | 9.24000   | 105.52714 | 9.24000   | 105.50123    |                | 0.00              |            | 0             | 0.00             |               |
| CLN268           | On 30/04/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.52456    |                | 0.00              |            | 0             | 0.00             |               |
| CLN269           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.69763    |                | 0.00              |            | 0             | 0.00             |               |
| CLN272           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.79153    |                | 0.00              |            | 0             | 0.00             |               |
| CLN273           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.78273    |                | 0.00              |            | 0             | 0.00             |               |
| CLN274           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.83597    |                | 0.00              |            | 0             | 0.00             |               |
| CLN275           | On 22/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.07707    |                | 0.00              |            | 0             | 0.00             |               |
| CLN277           | On 25/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.02313    |                | 0.00              |            | 0             | 0.00             |               |
| CLN278           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.03261    |                | 0.00              |            | 0             | 0.00             |               |
| CLN279           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 104.24859    |                | 0.00              |            | 0             | 0.00             |               |
| CLN280           | On 07/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.74641    |                | 0.00              |            | 0             | 0.00             |               |
| CLN281           | On 21/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.56499    |                | 0.00              |            | 0             | 0.00             |               |
| CLN282           | On 27/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.39520    |                | 0.00              |            | 0             | 0.00             |               |
| CLN283           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.33046    |                | 0.00              |            | 0             | 0.00             |               |
| CLN288           | On 10/08/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.73046    |                | 0.00              |            | 0             | 0.00             |               |
| CLN289           | On 30/08/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.40469    |                | 0.00              |            | 0             | 0.00             |               |
| CLN290           | On 26/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.69399    |                | 0.00              |            | 0             | 0.00             |               |
| CLN291           | On 26/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.44775    |                | 0.00              |            | 0             | 0.00             |               |
| CLN292           | On 26/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 104.05629    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CLN293           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.33349      |                   |            | 0.00          | 0                | 0.00             |
| CLN294           | On 26/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.43116      |                   |            | 0.00          | 0                | 0.00             |
| CLN295           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.20560      |                   |            | 0.00          | 0                | 0.00             |
| CLN296           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.59177      |                   |            | 0.00          | 0                | 3,000,000,000.00 |
| CLN297           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.33354      |                   |            | 0.00          | 0                | 0.00             |
| CLN298           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.33354      |                   |            | 0.00          | 0                | 0.00             |
| CLN299           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.32714      |                   |            | 0.00          | 0                | 0.00             |
| CLN301           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 122.85733      |                   |            | 0.00          | 0                | 0.00             |
| CLN302           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 102.99040      |                   |            | 0.00          | 0                | 0.00             |
| CLN303           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 123.31298      |                   |            | 0.00          | 0                | 0.00             |
| CLN304           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 122.30850      |                   |            | 0.00          | 0                | 0.00             |
| CLN305           | On 20/12/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 122.92749      |                   |            | 0.00          | 0                | 0.00             |
| CLN310           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 119.56110      |                   |            | 0.00          | 0                | 0.00             |
| CLN311           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 119.76900      |                   |            | 0.00          | 0                | 0.00             |
| CLN313           | On 14/11/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.28368      |                   |            | 0.00          | 0                | 0.00             |
| CLN314           | On 14/11/2022 | Spot Bond  |     | 10.88000 | 95.53321  |           | 10.88000     | 95.50571       |                   |            | 0.00          | 0                | 0.00             |
| CLN315           | On 20/03/2023 | Spot Bond  |     | 11.40000 | 97.18029  |           | 11.40000     | 97.15102       |                   |            | 0.00          | 0                | 0.00             |
| CLN316           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.26569      |                   |            | 0.00          | 0                | 0.00             |
| CLN317           | On 20/03/2023 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.60610      |                   |            | 0.00          | 0                | 0.00             |
| CLN318           | On 14/11/2022 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.27736      |                   |            | 0.00          | 0                | 0.00             |
| CLN319           | On 24/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.69163      |                   |            | 0.00          | 0                | 0.00             |
| CLN320           | On 30/04/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.59326      |                   |            | 0.00          | 0                | 0.00             |
| CLN321           | On 30/04/2018 | Spot Bond  |     | 8.80500  | 102.78945 |           | 8.80500      | 102.80149      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN322           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40306      |                   |            | 0.00          | 0                | 0.00          |
| CLN323           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.69868      |                   |            | 0.00          | 0                | 0.00          |
| CLN324           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 116.29970      |                   |            | 0.00          | 0                | 0.00          |
| CLN325           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.47017      |                   |            | 0.00          | 0                | 0.00          |
| CLN326           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.49737      |                   |            | 0.00          | 0                | 0.00          |
| CLN327           | On 20/06/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.60248      |                   |            | 0.00          | 0                | 0.00          |
| CLN328           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.52432      |                   |            | 0.00          | 0                | 0.00          |
| CLN329           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.14402      |                   |            | 0.00          | 0                | 0.00          |
| CLN330           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.14402      |                   |            | 0.00          | 0                | 0.00          |
| CLN331           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 105.03672      |                   |            | 0.00          | 0                | 0.00          |
| CLN332           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.67027      |                   |            | 0.00          | 0                | 0.00          |
| CLN335           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.26569      |                   |            | 0.00          | 0                | 0.00          |
| CLN336           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 105.95696      |                   |            | 0.00          | 0                | 0.00          |
| CLN337           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 106.00224      |                   |            | 0.00          | 0                | 0.00          |
| CLN339           | On 28/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61844      |                   |            | 0.00          | 0                | 0.00          |
| CLN340           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.86847      |                   |            | 0.00          | 0                | 0.00          |
| CLN341           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.27338      |                   |            | 0.00          | 0                | 0.00          |
| CLN342           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.13037      |                   |            | 0.00          | 0                | 0.00          |
| CLN343           | On 20/12/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.74298      |                   |            | 0.00          | 0                | 0.00          |
| CLN344           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32348      |                   |            | 0.00          | 0                | 0.00          |
| CLN345           | On 20/12/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.55175      |                   |            | 0.00          | 0                | 0.00          |
| CLN346           | On 28/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61226      |                   |            | 0.00          | 0                | 0.00          |
| CLN347           | On 10/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.31255      |                   |            | 0.00          | 0                | 0.00          |
| CLN349           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23495      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN350           | On 28/10/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.58331    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN353           | On 28/05/2019 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 99.95747     |                |                   |            | 0.00          | 0                | 0.00          |
| CLN354           | On 20/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 102.12669    |                |                   |            | 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          |
| CLN358           | On 30/04/2018 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.56707    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN359           | On 24/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.68723    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN360           | On 20/03/2019 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.27236    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN361           | On 20/03/2024 | Spot Bond  | 10.55000 |       | 101.28550 | 10.55000  | 104.42551    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN362           | On 20/03/2024 | Spot Bond  | 10.06000 |       | 104.26248 | 10.06000  | 107.39479    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN363           | On 20/03/2024 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 103.30004    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN364           | On 06/08/2023 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.49548    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN365           | On 20/03/2024 | Spot Bond  | 12.20000 |       | 105.93019 | 12.20000  | 109.77856    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN366           | On 06/08/2023 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.51659    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN367           | On 06/08/2023 | Spot Bond  | 12.23000 |       | 103.32759 | 12.23000  | 103.16106    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN368           | On 26/07/2022 | Spot Bond  | 10.66000 |       | 103.20418 | 10.66000  | 103.05866    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN369           | On 06/08/2023 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.51659    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN370           | On 26/07/2022 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.63899    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN371           | On 20/03/2024 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.71112    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN372           | On 20/09/2023 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.57168    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN373           | On 20/09/2023 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.87883    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN374           | On 20/06/2019 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.40306    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN375           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.32253    |                |                   |            | 0.00          | 0                | 0.00          |
| CLN376           | On 20/03/2021 | Spot Bond  | 9.56000  |       | 105.67067 | 9.56000   | 105.50634    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN377           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.65496      |                   |            | 0.00          | 0                | 0.00          |
| CLN378           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.55719      |                   |            | 0.00          | 0                | 0.00          |
| CLN379           | On 20/03/2024 | Spot Bond  | 10.55000  | 103.87266 |           | 10.55000     | 104.54227      |                   |            | 0.00          | 0                | 0.00          |
| CLN380           | On 20/09/2024 | Spot Bond  | 11.00000  | 103.79786 |           | 11.00000     | 98.82731       |                   |            | 0.00          | 0                | 0.00          |
| CLN381           | On 21/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.69713      |                   |            | 0.00          | 0                | 0.00          |
| CLN382           | On 20/03/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.84472      |                   |            | 0.00          | 0                | 0.00          |
| CLN383           | On 22/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.70049      |                   |            | 0.00          | 0                | 0.00          |
| CLN384           | On 20/09/2024 | Spot Bond  | 11.99000  | 103.78828 |           | 11.99000     | 103.27745      |                   |            | 0.00          | 0                | 0.00          |
| CLN385           | On 20/09/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.90118      |                   |            | 0.00          | 0                | 0.00          |
| CLN386           | On 20/03/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61998      |                   |            | 0.00          | 0                | 0.00          |
| CLN387           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.65726      |                   |            | 0.00          | 0                | 0.00          |
| CLN388           | On 20/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48002      |                   |            | 0.00          | 0                | 0.00          |
| CLN42            | On 18/04/2028 | Spot Bond  | 7.01000   | 39.06545  |           | 7.01000      | 39.67700       |                   |            | 0.00          | 0                | 0.00          |
| CLN55            | On 18/04/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 160.38712      |                   |            | 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  | 8.61000   | 98.99982  |           | 8.61000      | 137.79422      |                   |            | 0.00          | 0                | 0.00          |
| CLN88            | On 28/04/2028 | Spot Bond  | 8.22500   | 33.94638  |           | 8.22500      | 149.15312      |                   |            | 0.00          | 0                | 0.00          |
| CLN89            | On 02/03/2028 | Spot Bond  | 8.22500   | 34.36800  |           | 8.22500      | 149.49883      |                   |            | 0.00          | 0                | 0.00          |
| CLNF01           | On 20/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 91.95883       |                   |            | 0.00          | 0                | 0.00          |
| CLNF02           | On 20/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 91.89008       |                   |            | 0.00          | 0                | 0.00          |
| CLNF03           | On 10/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.01890      |                   |            | 0.00          | 0                | 0.00          |
| CLNF04           | On 10/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.01890      |                   |            | 0.00          | 0                | 0.00          |
| CLNF05           | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.50599      |                   |            | 0.00          | 0                | 0.00          |
| CLNF06           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40382      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| CLNF07           | On 20/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.42394      |                   |                       | 0.00          | 0                | 0.00             |
| CLNF09           | On 20/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.43028      |                   |                       | 0.00          | 0                | 0.00             |
| CLNF10           | On 24/07/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.69163      |                   |                       | 0.00          | 0                | 0.00             |
| CLNF11           | On 20/03/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.29596      |                   |                       | 0.00          | 0                | 0.00             |
| CLNF12           | On 20/06/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.36677      |                   |                       | 0.00          | 0                | 0.00             |
| CLNF13           | On 20/06/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.35769      |                   |                       | 0.00          | 0                | 0.00             |
| CLNF14           | On 20/09/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.81391      |                   |                       | 0.00          | 0                | 0.00             |
| COH001           | On 26/11/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.99972       |                   |                       | 0.00          | 40,000,000       | 10,000,000.00    |
| COH002           | On 15/04/2019 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.94027      |                   |                       | 0.00          | 0                | 0.00             |
| COJ02            | On 15/09/2016 | Spot Bond  |     | 9.04000  | 110.57185 |           | 9.04000      | 108.05245      |                   |                       | 0.00          | 0                | 0.00             |
| COJ04            | On 05/06/2018 | Spot Bond  |     | 8.68000  | 103.02853 |           | 8.68000      | 103.00461      |                   |                       | 0.00          | 0                | 730,000,000.00   |
| COJ05            | On 05/06/2023 | Spot Bond  |     | 10.17000 | 114.35945 |           | 10.17000     | 114.32847      |                   |                       | 0.00          | 0                | 0.00             |
| COJ06            | On 09/12/2015 | Spot Bond  |     | 8.34000  | 105.26332 |           | 8.34000      | 105.23982      |                   |                       | 0.00          | 0                | 0.00             |
| COJ07            | On 23/03/2021 | Spot Bond  |     | 9.76000  | 109.44763 |           | 9.76000      | 109.41928      |                   | 25,376,000,000,000.00 |               | 2,600,000,000    | 1,300,000,000.00 |
| COJG01           | On 09/06/2024 | Spot Bond  |     | 9.84000  | 104.27269 |           | 9.84000      | 104.24532      |                   |                       | 0.00          | 0                | 0.00             |
| COT01            | On 03/04/2023 | Spot Bond  |     | 10.19000 | 97.52515  |           | 10.19000     | 97.49866       |                   |                       | 0.00          | 0                | 0.00             |
| COT02            | On 03/04/2028 | Spot Bond  |     | 10.95500 | 98.77058  |           | 10.95500     | 98.74180       |                   |                       | 0.00          | 0                | 0.00             |
| COT03            | On 05/06/2028 | Spot Bond  |     | 10.95500 | 91.60826  |           | 10.95500     | 91.58157       |                   |                       | 0.00          | 0                | 0.00             |
| CPL002           | On 29/11/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.04216      |                   |                       | 0.00          | 0                | 0.00             |
| CPL003           | On 28/02/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.95973       |                   |                       | 0.00          | 0                | 4,300,000,000.00 |
| CPL005           | On 01/03/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 99.88145       |                   |                       | 0.00          | 0                | 0.00             |
| CPL007           | On 01/08/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.93362      |                   |                       | 0.00          | 0                | 0.00             |
| CPL020           | On 27/10/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.47853      |                   |                       | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| CPL021           | On 25/08/2017 | Spot Bond  | 100.00000 |       | 15.73600  | 100.00000 | 8.81793      |                |                   |            | 730,000,000,000,000.00   | 7,300,000,000    | 40,000,000,000.00 |
| CPV01            | On 30/06/2029 | Spot Bond  | 11.08000  |       | 101.12547 | 11.08000  | 101.17671    |                |                   |            | 0.00                     | 0                | 28,300,000,000.00 |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 13.48981  | 100.00000 | 13.45714     |                |                   |            | 0.00                     | 0                | 0.00              |
| DEN39U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 4.54973   | 100.00000 | 4.52722      |                |                   |            | 0.00                     | 0                | 0.00              |
| DEN40U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 13.40587  | 100.00000 | 13.33594     |                |                   |            | 0.00                     | 0                | 0.00              |
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.58788    |                |                   |            | 0.00                     | 0                | 0.00              |
| DENG44           | On 29/09/2017 | Spot Bond  | 8.00500   |       | 99.72473  | 8.00500   | 99.70347     |                |                   |            | 0.00                     | 0                | 0.00              |
| DENG50           | On 25/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00                     | 0                | 0.00              |
| DENG51           | On 03/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.86156     |                |                   |            | 0.00                     | 0                | 0.00              |
| DENG52           | On 21/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.08535    |                |                   |            | 0.00                     | 0                | 0.00              |
| DENG53           | On 25/02/2015 | Spot Bond  | 100.00000 |       | 69.29379  | 100.00000 | 100.00000    |                |                   |            | 3,000,000,000,000,000.00 | 30,000,000,000   | 15,000,000,000.00 |
| DLT01U           | On 28/11/2014 | Spot Bond  | 100.00000 |       | 82.43382  | 100.00000 | 82.25422     |                |                   |            | 0.00                     | 0                | 0.00              |
| DLTB02           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.55796    |                |                   |            | 0.00                     | 0                | 0.00              |
| DLTC04           | On 28/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.51237    |                |                   |            | 0.00                     | 0                | 0.00              |
| DLTC06           | On 13/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.79593    |                |                   |            | 0.00                     | 0                | 0.00              |
| DLTC07           | On 04/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.40142    |                |                   |            | 0.00                     | 0                | 0.00              |
| DOL002           | On 15/07/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.33477    |                |                   |            | 0.00                     | 0                | 0.00              |
| DOL003           | On 20/09/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.86486    |                |                   |            | 0.00                     | 0                | 0.00              |
| DOL004           | On 24/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.16387    |                |                   |            | 0.00                     | 0                | 0.00              |
| DOL006           | On 22/03/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.86093    |                |                   |            | 0.00                     | 0                | 0.00              |
| DOL007           | On 20/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.15061    |                |                   |            | 0.00                     | 0                | 0.00              |
| DRD04            | On 03/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.57529    |                |                   |            | 0.00                     | 0                | 0.00              |
| DV2021           | On 18/06/2021 | Spot Bond  | 8.76000   |       | 103.06717 | 8.76000   | 103.04303    |                |                   |            | 0.00                     | 0                | 0.00              |
| DV21             | On 15/06/2016 | Spot Bond  | 7.22000   |       | 115.87881 | 7.22000   | 115.85635    |                |                   |            | 0.00                     | 0                | 660,000,000.00    |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| DV22             | On 07/02/2020 | Spot Bond  |     | 8.43000 | 104.88612 |           | 8.43000      | 104.86258      |                   |            | 344,787,000,000.00   | 40,900,000       | 1,462,784,300.00  |
| DV23             | On 27/02/2023 | Spot Bond  |     | 8.94000 | 106.21900 |           | 8.94000      | 106.19334      |                   |            | 2,069,610,000,000.00 | 231,500,000      | 4,556,700,000.00  |
| DV24             | On 18/02/2024 | Spot Bond  |     | 9.04000 | 104.31133 |           | 9.04000      | 104.28627      |                   |            | 0.00                 | 0                | 0.00              |
| DV29             | On 18/02/2029 | Spot Bond  |     | 9.63000 | 103.87130 |           | 9.63000      | 103.84476      |                   |            | 0.00                 | 0                | 300,000,000.00    |
| DVC003           | On 09/12/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.34914      |                   |            | 0.00                 | 0                | 0.00              |
| DVC004           | On 12/12/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.05597      |                   |            | 0.00                 | 0                | 0.00              |
| DVC005           | On 23/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.08011      |                   |            | 0.00                 | 0                | 0.00              |
| DVC006           | On 29/06/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.97402      |                   |            | 0.00                 | 0                | 0.00              |
| DVF16            | On 19/11/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.27509      |                   |            | 0.00                 | 0                | 0.00              |
| DVF17            | On 18/03/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.23753      |                   |            | 0.00                 | 160,000,000      | 40,000,000.00     |
| E170             | On 01/08/2020 | Spot Bond  |     | 8.02500 | 126.37358 |           | 8.02500      | 126.34657      |                   |            | 61,632,000,000.00    | 7,680,000        | 2,003,840,000.00  |
| EDC01            | On 04/04/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.08223      |                   |            | 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 | 102.91441 |           | 0.10000      | 135.02802      |                   |            | 0.00                 | 0                | 2,000,000,000.00  |
| EL28             | On 02/05/2028 | Spot Bond  |     | 1.97500 | 123.69347 |           | 1.97500      | 123.67956      |                   |            | 0.00                 | 0                | 12,109,500,000.00 |
| EL29             | On 19/11/2029 | Spot Bond  |     | 1.97500 | 111.15548 |           | 1.97500      | 111.14298      |                   |            | 0.00                 | 0                | 0.00              |
| EL30             | On 29/07/2030 | Spot Bond  |     | 2.10000 | 109.38249 |           | 2.10000      | 109.36983      |                   |            | 0.00                 | 0                | 0.00              |
| EL31             | On 02/06/2031 | Spot Bond  |     | 2.18000 | 101.24459 |           | 2.18000      | 101.23263      |                   |            | 0.00                 | 0                | 0.00              |
| EMM01            | On 28/07/2020 | Spot Bond  |     | 9.66000 | 104.83011 |           | 9.66000      | 104.80323      |                   |            | 0.00                 | 0                | 0.00              |
| EMM02            | On 11/03/2021 | Spot Bond  |     | 9.51000 | 110.70783 |           | 9.51000      | 110.67988      |                   |            | 0.00                 | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| EMM03            | On 04/05/2024 | Spot Bond  | 10.00500  | 103.38692 |           | 10.00500     | 103.35949      |                   |            | 0.00          | 0                | 0.00             |
| EMM04            | On 16/05/2028 | Spot Bond  | 10.32000  | 94.08357  |           | 10.32000     | 97.30794       |                   |            | 0.00          | 0                | 0.00             |
| EMM05            | On 17/04/2029 | Spot Bond  | 10.40500  | 105.79084 |           | 10.40500     | 104.99867      |                   |            | 0.00          | 0                | 4,666,666,200.00 |
| EPF001           | On 19/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.21317      |                   |            | 0.00          | 0                | 0.00             |
| EPF002           | On 28/05/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95796       |                   |            | 0.00          | 0                | 0.00             |
| EPFC08           | On 12/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32224      |                   |            | 0.00          | 0                | 0.00             |
| EPFC09           | On 06/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.33473      |                   |            | 0.00          | 0                | 0.00             |
| EPFC10           | On 19/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.12580      |                   |            | 0.00          | 0                | 0.00             |
| EPFC11           | On 19/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.12884      |                   |            | 0.00          | 0                | 0.00             |
| EQ205U           | On 10/09/2014 | Spot Bond  | 100.00000 | 96.30607  |           | 100.00000    | 96.05263       |                   |            | 0.00          | 0                | 0.00             |
| EQ206U           | On 15/10/2014 | Spot Bond  | 100.00000 | 91.15964  |           | 100.00000    | 90.93997       |                   |            | 0.00          | 0                | 0.00             |
| EQ209U           | On 11/06/2015 | Spot Bond  | 100.00000 | 65.25353  |           | 100.00000    | 65.04980       |                   |            | 0.00          | 0                | 0.00             |
| EQ211U           | On 14/11/2014 | Spot Bond  | 100.00000 | 84.90977  |           | 100.00000    | 84.71896       |                   |            | 0.00          | 0                | 0.00             |
| EQ212U           | On 12/02/2015 | Spot Bond  | 100.00000 | 73.22215  |           | 100.00000    | 73.08528       |                   |            | 0.00          | 0                | 0.00             |
| EQS01            | On 18/11/2014 | Spot Bond  | 3.00000   | 131.44513 |           | 3.00000      | 131.42665      |                   |            | 0.00          | 0                | 0.00             |
| EQS02            | On 01/07/2015 | Spot Bond  | 11.40000  | 103.15559 |           | 11.40000     | 103.12453      |                   |            | 0.00          | 0                | 0.00             |
| EQS04            | On 22/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 104.51668      |                   |            | 0.00          | 0                | 0.00             |
| EQS05            | On 25/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.67059      |                   |            | 0.00          | 0                | 0.00             |
| EQS06            | On 09/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31469      |                   |            | 0.00          | 0                | 0.00             |
| EQS07            | On 09/04/2018 | Spot Bond  | 9.89000   | 99.61114  |           | 9.89000      | 99.58486       |                   |            | 0.00          | 0                | 0.00             |
| EQS08A           | On 04/10/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11186      |                   |            | 0.00          | 0                | 0.00             |
| EQS09            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.95577       |                   |            | 0.00          | 0                | 0.00             |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.18776      |                   |            | 0.00          | 0                | 0.00             |
| ERS3B3           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| ERS3B4           | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.17357      |                   |            | 0.00                 | 0                | 0.00              |
| ERS3C3           | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| ERS3C4           | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.18427      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA12           | On 17/08/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.63320      |                   |            | 0.00                 | 0                | 65,000,000.00     |
| ERSA14           | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15686      |                   |            | 0.00                 | 0                | 25,000,000.00     |
| ERSA15           | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.16322      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA16           | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15559      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA17           | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.16089      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA18           | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15867      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA19           | On 17/11/2025 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15651      |                   |            | 0.00                 | 0                | 0.00              |
| ES15             | On 30/08/2015 | Spot Bond  |     | 6.84000 | 100.80977 |           | 6.84000      | 100.79125      |                   |            | 0.00                 | 0                | 10,200,000,000.00 |
| ES18             | On 20/04/2018 | Spot Bond  |     | 7.78000 | 107.83332 |           | 7.78000      | 107.81084      |                   |            | 633,292,000,000.00   | 81,400,000       | 10,645,630,400.00 |
| ES23             | On 25/01/2023 | Spot Bond  |     | 8.51000 | 109.70358 |           | 8.51000      | 109.67874      |                   |            | 849,298,000,000.00   | 99,800,000       | 6,388,688,900.00  |
| ES26             | On 02/04/2026 | Spot Bond  |     | 8.84500 | 96.01263  |           | 8.84500      | 95.98993       |                   |            | 697,870,500,000.00   | 78,900,000       | 9,912,536,400.00  |
| ES33             | On 15/09/2033 | Spot Bond  |     | 9.51500 | 85.78125  |           | 9.54000      | 85.57164       |                   |            | 6,035,364,500,000.00 | 634,300,000      | 26,615,217,700.00 |
| ES42             | On 25/04/2042 | Spot Bond  |     | 9.66000 | 91.73296  |           | 9.66000      | 91.70932       |                   |            | 0.00                 | 0                | 23,500,000,000.00 |
| EXX01            | On 19/05/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.17273      |                   |            | 0.00                 | 2,080,000,000    | 1,040,000,000.00  |
| EXX02            | On 19/05/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.15310      |                   |            | 0.00                 | 0                | 0.00              |
| FIFB01           | On 24/08/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.01973      |                   |            | 0.00                 | 0                | 0.00              |
| FIFB02           | On 17/04/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.77342      |                   |            | 0.00                 | 0                | 0.00              |
| FIFB03           | On 26/06/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.22365      |                   |            | 0.00                 | 0                | 0.00              |
| FIFC07           | On 28/08/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.96479       |                   |            | 0.00                 | 0                | 0.00              |
| FIFC09           | On 08/10/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.84728      |                   |            | 0.00                 | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FIFC10           | On 11/09/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 103.08844      |                   |            | 0.00          | 0                | 0.00             |
| FR002U           | On 02/08/2023 | Spot Bond  | 100.00000 |       | 10.90289  |           | 100.00000    | 10.87648       |                   |            | 0.00          | 0                | 0.00             |
| FR003U           | On 02/08/2023 | Spot Bond  | 100.00000 |       | 10.61082  |           | 100.00000    | 10.58511       |                   |            | 0.00          | 0                | 0.00             |
| FR2A4A           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.28673      |                   |            | 0.00          | 0                | 0.00             |
| FR2A4B           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.34177      |                   |            | 0.00          | 0                | 0.00             |
| FR2A4C           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.45156      |                   |            | 0.00          | 0                | 0.00             |
| FR2A4D           | On 15/09/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.56096      |                   |            | 0.00          | 0                | 0.00             |
| FRB03            | On 15/09/2014 | Spot Bond  | 6.64000   |       | 104.14004 |           | 6.64000      | 104.12117      |                   |            | 0.00          | 0                | 880,000,000.00   |
| FRB05            | On 21/12/2018 | Spot Bond  | 9.31000   |       | 98.70724  |           | 9.31000      | 98.68271       |                   |            | 0.00          | 0                | 0.00             |
| FRB08            | On 10/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.36904      |                   |            | 0.00          | 0                | 0.00             |
| FRB09            | On 10/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.36897      |                   |            | 0.00          | 0                | 0.00             |
| FRB10            | On 25/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.68008      |                   |            | 0.00          | 0                | 0.00             |
| FRB11            | On 11/12/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 105.28940      |                   |            | 0.00          | 0                | 0.00             |
| FRB12            | On 02/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.87500      |                   |            | 0.00          | 0                | 0.00             |
| FRB13            | On 02/06/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.90755      |                   |            | 0.00          | 0                | 1,860,000,000.00 |
| FRB14            | On 02/06/2026 | Spot Bond  | 10.26000  |       | 100.56537 |           | 10.26000     | 101.04470      |                   |            | 0.00          | 0                | 0.00             |
| FRBC21           | On 21/12/2018 | Spot Bond  | 11.11000  |       | 105.14698 |           | 11.11000     | 105.11592      |                   |            | 0.00          | 0                | 0.00             |
| FRBC22           | On 21/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.14461      |                   |            | 0.00          | 0                | 0.00             |
| FRBI22           | On 31/01/2022 | Spot Bond  | 2.22000   |       | 129.10322 |           | 2.22000      | 129.95385      |                   |            | 0.00          | 0                | 0.00             |
| FRBI23           | On 07/12/2023 | Spot Bond  | 2.22000   |       | 128.58110 |           | 2.22000      | 273.86795      |                   |            | 0.00          | 0                | 0.00             |
| FRBI25           | On 31/01/2025 | Spot Bond  | 2.34000   |       | 103.11437 |           | 2.34000      | 109.59639      |                   |            | 0.00          | 0                | 0.00             |
| FRBI28           | On 31/03/2028 | Spot Bond  | 2.49500   |       | 102.26137 |           | 2.49500      | 158.70573      |                   |            | 0.00          | 0                | 0.00             |
| FRBI33           | On 07/12/2033 | Spot Bond  | 2.33000   |       | 118.07532 |           | 2.33000      | 212.95261      |                   |            | 0.00          | 0                | 0.00             |
| FRBN04           | On 15/09/2015 | Spot Bond  | 7.65000   |       | 111.84633 |           | 7.65000      | 111.82351      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRBZ01           | On 30/11/2020 | Spot Bond  |     | 7.85100   | 62.30339  |           | 7.85100      | 61.64527       |                   |            | 0.00          | 0                | 0.00             |
| FRBZ02           | On 28/10/2024 | Spot Bond  |     | 9.46500   | 39.86353  |           | 9.46500      | 38.95441       |                   |            | 0.00          | 0                | 0.00             |
| FRBZ03           | On 10/12/2024 | Spot Bond  |     | 9.70000   | 38.58046  |           | 9.70000      | 37.64853       |                   |            | 0.00          | 0                | 0.00             |
| FRC02U           | On 02/03/2015 | Spot Bond  |     | 100.00000 | 70.10898  |           | 100.00000    | 69.97597       |                   |            | 0.00          | 0                | 0.00             |
| FRC03U           | On 27/03/2015 | Spot Bond  |     | 100.00000 | 72.52452  |           | 100.00000    | 72.38692       |                   |            | 0.00          | 0                | 0.00             |
| FRC107           | On 03/06/2021 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.29935      |                   |            | 0.00          | 0                | 0.00             |
| FRC109           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.68851      |                   |            | 0.00          | 0                | 3,500,000,000.00 |
| FRC112           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.45132      |                   |            | 0.00          | 0                | 0.00             |
| FRC113           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.60096      |                   |            | 0.00          | 0                | 0.00             |
| FRC115           | On 20/06/2017 | Spot Bond  |     | 7.47000   | 100.14023 |           | 7.47000      | 98.00000       |                   |            | 0.00          | 0                | 0.00             |
| FRC116           | On 20/06/2017 | Spot Bond  |     | 7.47000   | 100.14023 |           | 7.47000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC118           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.58436      |                   |            | 0.00          | 0                | 0.00             |
| FRC119           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC120           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC121           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.50643      |                   |            | 0.00          | 0                | 0.00             |
| FRC122           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.72259      |                   |            | 0.00          | 0                | 0.00             |
| FRC123           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC124           | On 20/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.55719      |                   |            | 0.00          | 0                | 0.00             |
| FRC125           | On 20/09/2017 | Spot Bond  |     | 6.00000   | 100.11269 |           | 6.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC126           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC127           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FRC128           | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.66044      |                   |            | 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             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC130           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC131           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC132           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC133           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC134           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.06354      |                   |            | 0.00          | 0                | 0.00          |
| FRC135           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.00036      |                   |            | 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 | 16.03033  |           | 100.09221    | 15.99147       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40668      |                   |            | 0.00          | 0                | 0.00          |
| FRC145           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 111.87478      |                   |            | 0.00          | 0                | 0.00          |
| FRC146           | On 20/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.68095      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.88886      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 104.45229      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.56437      |                   |            | 0.00          | 0                | 0.00          |
| FRC151           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC152           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.58265      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.43850      |                   |            | 0.00          | 0                | 0.00          |
| FRC154           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.47562      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRC155           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.95521      |                   |            | 0.00          | 0                | 0.00             |
| FRC161           | On 20/12/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.44841      |                   |            | 0.00          | 0                | 0.00             |
| FRC162           | On 14/12/2018 | Spot Bond  | 13.22500 |       | 59.04873  |           | 13.22500     | 59.02785       |                   |            | 0.00          | 0                | 0.00             |
| FRC163           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.36132      |                   |            | 0.00          | 0                | 0.00             |
| FRC166           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.36314      |                   |            | 0.00          | 0                | 0.00             |
| FRC167           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.03495      |                   |            | 0.00          | 0                | 0.00             |
| FRC168           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.42846      |                   |            | 0.00          | 0                | 0.00             |
| FRC169           | On 31/01/2025 | Spot Bond  | 3.58500  |       | 94.41510  |           | 3.58500      | 97.66515       |                   |            | 0.00          | 0                | 0.00             |
| FRC170           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.49374      |                   |            | 0.00          | 0                | 0.00             |
| FRC171           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.49374      |                   |            | 0.00          | 0                | 0.00             |
| FRC172           | On 21/02/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.11512      |                   |            | 0.00          | 0                | 0.00             |
| FRC173           | On 30/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.26569      |                   |            | 0.00          | 0                | 0.00             |
| FRC174           | On 20/06/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.53234       |                   |            | 0.00          | 0                | 0.00             |
| FRC176           | On 20/09/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.40306      |                   |            | 0.00          | 0                | 0.00             |
| FRC177           | On 20/09/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.36857      |                   |            | 0.00          | 0                | 0.00             |
| FRC178           | On 06/08/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.49020      |                   |            | 0.00          | 0                | 0.00             |
| FRC179           | On 20/09/2020 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.61516      |                   |            | 0.00          | 0                | 0.00             |
| FRC180           | On 10/02/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.30296      |                   |            | 0.00          | 0                | 0.00             |
| FRC181           | On 06/08/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.48491      |                   |            | 0.00          | 0                | 0.00             |
| FRC182           | On 26/01/2021 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.68606      |                   |            | 0.00          | 0                | 0.00             |
| FRC183           | On 20/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.86486      |                   |            | 0.00          | 0                | 0.00             |
| FRC184           | On 20/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.46110      |                   |            | 0.00          | 0                | 0.00             |
| FRC185           | On 20/12/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.86306      |                   |            | 0.00          | 0                | 2,000,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRC186           | On 20/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.35224      |                   |            | 0.00          | 0                | 0.00           |
| FRC188           | On 20/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.47562      |                   |            | 0.00          | 0                | 0.00           |
| FRC189           | On 20/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.47562      |                   |            | 0.00          | 0                | 0.00           |
| FRC190           | On 14/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.32624      |                   |            | 0.00          | 0                | 0.00           |
| FRC191           | On 02/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.08280      |                   |            | 0.00          | 0                | 0.00           |
| FRC192           | On 02/04/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.14567      |                   |            | 0.00          | 0                | 0.00           |
| FRC193           | On 08/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.32363      |                   |            | 0.00          | 0                | 0.00           |
| FRC194           | On 08/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.91454      |                   |            | 0.00          | 0                | 0.00           |
| FRC195           | On 20/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.56263      |                   |            | 0.00          | 0                | 0.00           |
| FRC196           | On 09/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.89848      |                   |            | 0.00          | 0                | 0.00           |
| FRC197           | On 09/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.30563      |                   |            | 0.00          | 0                | 300,000,000.00 |
| FRC198           | On 10/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.87604      |                   |            | 0.00          | 0                | 0.00           |
| FRC199           | On 10/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.87859      |                   |            | 0.00          | 0                | 0.00           |
| FRC200           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.82759      |                   |            | 0.00          | 0                | 0.00           |
| FRC201           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.74632      |                   |            | 0.00          | 0                | 0.00           |
| FRC202           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.82759      |                   |            | 0.00          | 0                | 0.00           |
| FRC203           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.74306      |                   |            | 0.00          | 0                | 0.00           |
| FRC204           | On 06/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42957      |                   |            | 0.00          | 0                | 0.00           |
| FRC205           | On 06/05/2017 | Spot Bond  |     | 8.75000   | 102.11577 |           | 8.75000      | 100.47152      |                   |            | 0.00          | 0                | 0.00           |
| FRC206           | On 20/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26144      |                   |            | 0.00          | 0                | 0.00           |
| FRC207           | On 20/09/2021 | Spot Bond  |     | 100.00000 | 10.81972  |           | 100.00000    | 10.77336       |                   |            | 0.00          | 0                | 0.00           |
| FRC208           | On 20/09/2021 | Spot Bond  |     | 100.00000 | 9.87122   |           | 100.00000    | 9.82893        |                   |            | 0.00          | 0                | 0.00           |
| FRC209           | On 07/10/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.41041      |                   |            | 0.00          | 0                | 0.00           |
| FRC37            | On 20/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.56981      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC40            |        | On 20/12/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.56072      |                   |            | 0.00          | 0                | 0.00          |
| FRC46            |        | On 10/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.71583      |                   |            | 0.00          | 0                | 0.00          |
| FRC61            |        | On 28/07/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.63045      |                   |            | 0.00          | 0                | 0.00          |
| FRC66            |        | On 31/01/2022 | Spot Bond | 3.46000   | 116.12544 |           | 3.46000      | 119.65246      |                   |            | 0.00          | 0                | 0.00          |
| FRC67            |        | On 20/09/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.58991      |                   |            | 0.00          | 0                | 0.00          |
| FRC68            |        | On 20/09/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.60632      |                   |            | 0.00          | 0                | 0.00          |
| FRC69            |        | On 31/01/2022 | Spot Bond | 3.44000   | 107.22295 |           | 3.44000      | 119.81106      |                   |            | 0.00          | 0                | 0.00          |
| FRC70            |        | On 20/09/2014 | Spot Bond | 1.78000   | 99.88310  |           | 1.78000      | 127.47185      |                   |            | 0.00          | 0                | 0.00          |
| FRC71            |        | On 31/01/2022 | Spot Bond | 3.46000   | 104.59009 |           | 3.46000      | 119.65246      |                   |            | 0.00          | 0                | 0.00          |
| FRC72            |        | On 31/01/2017 | Spot Bond | 2.76000   | 101.52383 |           | 2.76000      | 124.92137      |                   |            | 0.00          | 0                | 0.00          |
| FRC74            |        | On 20/09/2016 | Spot Bond | 2.83000   | 104.09790 |           | 2.83000      | 131.99940      |                   |            | 0.00          | 0                | 0.00          |
| FRC76            |        | On 28/07/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.71027      |                   |            | 0.00          | 0                | 0.00          |
| FRC83            |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.37824      |                   |            | 0.00          | 0                | 0.00          |
| FRC84            |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.57900      |                   |            | 0.00          | 0                | 0.00          |
| FRC85            |        | On 20/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 103.16619      |                   |            | 0.00          | 0                | 0.00          |
| FRC86            |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.84884      |                   |            | 0.00          | 0                | 0.00          |
| FRC87            |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.77958      |                   |            | 0.00          | 0                | 0.00          |
| FRC94A           |        | On 20/03/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.51731      |                   |            | 0.00          | 0                | 0.00          |
| FRC96A           |        | On 20/03/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.51550      |                   |            | 0.00          | 0                | 0.00          |
| FRC97            |        | On 20/03/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 102.95446      |                   |            | 0.00          | 0                | 0.00          |
| FRD003           |        | On 14/03/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.27845      |                   |            | 0.00          | 0                | 0.00          |
| FRD01U           |        | On 22/12/2018 | Spot Bond | 100.00000 | 10.70165  |           | 100.00000    | 10.67574       |                   |            | 0.00          | 0                | 0.00          |
| FRD02U           |        | On 01/06/2016 | Spot Bond | 100.00000 | 25.89841  |           | 100.00000    | 25.83567       |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRD04U           | On 04/07/2015 | Spot Bond  | 100.00000 |       | 60.73647  |           | 100.00000    | 60.54684       |                   |            | 0.00          | 0                | 0.00             |
| FRI15            | On 14/03/2015 | Spot Bond  | 4.90000   |       | 149.75426 |           | 4.90000      | 149.72572      |                   |            | 0.00          | 0                | 0.00             |
| FRJ15            | On 04/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.27826      |                   |            | 0.00          | 0                | 0.00             |
| FRJ16            | On 21/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.11334      |                   |            | 0.00          | 40,000,000       | 10,000,000.00    |
| FRJ17            | On 04/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.29294      |                   |            | 0.00          | 0                | 0.00             |
| FRJ18            | On 21/02/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.81427      |                   |            | 0.00          | 160,000,000      | 40,000,000.00    |
| FRJ19            | On 04/04/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.25708      |                   |            | 0.00          | 120,000,000      | 230,000,000.00   |
| FRJ20            | On 20/09/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.56873      |                   |            | 0.00          | 0                | 0.00             |
| FRJ21            | On 15/09/2021 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.24173      |                   |            | 0.00          | 0                | 0.00             |
| FRS100           | On 15/01/2024 | Spot Bond  | 2.18800   |       | 81.86867  |           | 2.18800      | 97.92382       |                   |            | 0.00          | 0                | 0.00             |
| FRS101           | On 31/01/2038 | Spot Bond  | 2.52000   |       | 99.40273  |           | 2.52000      | 130.22923      |                   |            | 0.00          | 0                | 0.00             |
| FRS102           | On 21/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.69006      |                   |            | 0.00          | 0                | 0.00             |
| FRS103           | On 23/01/2024 | Spot Bond  | 10.38000  |       | 100.97940 |           | 10.38000     | 100.95128      |                   |            | 0.00          | 0                | 1,200,000,000.00 |
| FRS104           | On 23/01/2024 | Spot Bond  | 10.38000  |       | 100.97940 |           | 10.38000     | 100.95128      |                   |            | 0.00          | 0                | 0.00             |
| FRS105           | On 10/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 106.74000      |                   |            | 0.00          | 0                | 0.00             |
| FRS106           | On 22/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.45920      |                   |            | 0.00          | 0                | 0.00             |
| FRS107           | On 30/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.62451      |                   |            | 0.00          | 0                | 0.00             |
| FRS108           | On 31/01/2038 | Spot Bond  | 2.66000   |       | 96.83193  |           | 2.66000      | 105.11496      |                   |            | 0.00          | 0                | 0.00             |
| FRS109           | On 07/12/2033 | Spot Bond  | 2.64000   |       | 203.21040 |           | 2.64000      | 203.68475      |                   |            | 0.00          | 0                | 0.00             |
| FRS110           | On 31/01/2038 | Spot Bond  | 2.63000   |       | 105.69305 |           | 2.63000      | 105.67929      |                   |            | 0.00          | 0                | 0.00             |
| FRS111           | On 03/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.87115      |                   |            | 0.00          | 0                | 0.00             |
| FRS112           | On 07/12/2033 | Spot Bond  | 2.67000   |       | 202.34244 |           | 2.67000      | 202.81439      |                   |            | 0.00          | 0                | 0.00             |
| FRS113           | On 29/04/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.70089      |                   |            | 0.00          | 0                | 0.00             |
| FRS114           | On 31/01/2025 | Spot Bond  | 2.44000   |       | 108.59347 |           | 2.44000      | 108.57992      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRS115           | On 31/03/2038 | Spot Bond  | 2.72000   |       | 104.01093 |           | 2.72000      | 103.99716      |                   |            | 0.00          | 0                | 0.00          |
| FRS116           | On 26/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.01202      |                   |            | 0.00          | 0                | 0.00          |
| FRS117           | On 05/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 54.24300       |                   |            | 0.00          | 0                | 0.00          |
| FRS118           | On 06/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.34038      |                   |            | 0.00          | 0                | 0.00          |
| FRS119           | On 31/01/2038 | Spot Bond  | 2.82500   |       | 101.88944 |           | 2.82500      | 102.07537      |                   |            | 0.00          | 0                | 0.00          |
| FRS36            | On 07/12/2023 | Spot Bond  | 2.73000   |       | 123.78257 |           | 2.73000      | 263.64380      |                   |            | 0.00          | 0                | 0.00          |
| FRS37            | On 07/12/2023 | Spot Bond  | 2.23000   |       | 128.48489 |           | 2.23000      | 273.66293      |                   |            | 0.00          | 0                | 0.00          |
| FRS43            | On 07/12/2023 | Spot Bond  | 2.95000   |       | 121.77943 |           | 2.95000      | 259.37580      |                   |            | 0.00          | 0                | 0.00          |
| FRS46            | On 31/01/2022 | Spot Bond  | 2.59000   |       | 101.27533 |           | 2.59000      | 126.77815      |                   |            | 0.00          | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.59183      |                   |            | 0.00          | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  | 2.12000   |       | 130.84280 |           | 2.12000      | 126.82731      |                   |            | 0.00          | 0                | 0.00          |
| FRS56            | On 19/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.77872      |                   |            | 0.00          | 0                | 0.00          |
| FRS59            | On 07/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.01991      |                   |            | 0.00          | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.45135      |                   |            | 0.00          | 0                | 0.00          |
| FRS64            | On 26/01/2042 | Spot Bond  | 2.50000   |       | 104.89267 |           | 2.50000      | 104.87940      |                   |            | 0.00          | 0                | 0.00          |
| FRS69            | On 31/05/2017 | Spot Bond  | 104.97509 |       | 18.07629  |           | 104.97509    | 18.03056       |                   |            | 0.00          | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  | 101.07593 |       | 24.92589  |           | 101.07593    | 24.86492       |                   |            | 0.00          | 0                | 0.00          |
| FRS74            | On 14/06/2017 | Spot Bond  | 100.44759 |       | 16.68066  |           | 100.44759    | 16.64009       |                   |            | 0.00          | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  | 100.76967 |       | 23.19925  |           | 100.76967    | 23.14267       |                   |            | 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  | 2.16000   |       | 114.79595 |           | 2.16000      | 114.78244      |                   |            | 0.00          | 0                | 0.00          |
| FRS82            | On 21/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS85            | On 31/01/2025 | Spot Bond  | 2.30000   |       | 97.37889  |           | 2.30000      | 110.00597      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| FRS86            | On 23/04/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 98.53669       |                   |                      | 0.00          | 0                | 0.00             |
| FRS87            | On 31/01/2025 | Spot Bond  | 2.33000  |       | 97.10691  |           | 2.33000      | 109.69863      |                   |                      | 0.00          | 0                | 0.00             |
| FRS88            | On 28/05/2020 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.95521       |                   |                      | 0.00          | 0                | 0.00             |
| FRS90            | On 07/12/2023 | Spot Bond  | 2.43000  |       | 126.57858 |           | 2.43000      | 341.58472      |                   |                      | 0.00          | 0                | 0.00             |
| FRS94            | On 08/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.36632      |                   |                      | 0.00          | 0                | 0.00             |
| FRS96            | On 24/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.97976       |                   |                      | 0.00          | 0                | 0.00             |
| FRS97            | On 29/08/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.93956       |                   |                      | 0.00          | 0                | 0.00             |
| FRS99            | On 09/10/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.98988      |                   |                      | 0.00          | 0                | 0.00             |
| FRX14            | On 01/09/2014 | Spot Bond  | 5.97500  |       | 99.91822  |           | 5.97500      | 99.90187       |                   |                      | 0.00          | 0                | 110,000,000.00   |
| FRX15            | On 14/03/2015 | Spot Bond  | 6.70000  |       | 105.02767 |           | 6.70000      | 105.00887      |                   |                      | 0.00          | 0                | 127,000,000.00   |
| FRX16            | On 15/09/2016 | Spot Bond  | 7.50000  |       | 104.51478 |           | 7.50000      | 104.49387      |                   |                      | 0.00          | 0                | 0.00             |
| FRX17            | On 15/09/2017 | Spot Bond  | 7.85000  |       | 105.53747 |           | 7.85000      | 105.51539      |                   | 7,850,000,000,000.00 | 1,000,000,000 | 500,000,000.00   |                  |
| FRX18            | On 14/04/2018 | Spot Bond  | 8.08000  |       | 111.33911 |           | 8.08000      | 111.31502      |                   |                      | 0.00          | 0                | 0.00             |
| FRX19            | On 15/11/2019 | Spot Bond  | 8.70500  |       | 103.73615 |           | 8.70500      | 103.71214      |                   |                      | 0.00          | 0                | 5,696,866,600.00 |
| FRX20            | On 01/10/2020 | Spot Bond  | 8.82000  |       | 103.19890 |           | 8.82000      | 103.17456      |                   |                      | 0.00          | 0                | 0.00             |
| FRX23            | On 28/02/2023 | Spot Bond  | 9.33000  |       | 90.77636  |           | 9.33000      | 90.75387       |                   |                      | 0.00          | 0                | 0.00             |
| FRX24            | On 10/12/2024 | Spot Bond  | 9.47500  |       | 110.52484 |           | 9.47500      | 110.49689      |                   |                      | 0.00          | 0                | 5,000,000,000.00 |
| FRX26            | On 01/10/2026 | Spot Bond  | 9.81500  |       | 100.34471 |           | 9.81500      | 101.59500      |                   |                      | 0.00          | 0                | 1,500,000,000.00 |
| FRX31            | On 21/02/2031 | Spot Bond  | 10.13000 |       | 95.15194  |           | 10.13000     | 95.12640       |                   | 6,078,000,000,000.00 | 600,000,000   | 300,000,000.00   |                  |
| FRX45            | On 14/04/2045 | Spot Bond  | 10.32000 |       | 81.48149  |           | 10.32000     | 81.45910       |                   |                      | 0.00          | 0                | 0.00             |
| FS1A1            | On 20/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                      | 0.00          | 0                | 0.00             |
| FS1A2            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.17734      |                   |                      | 0.00          | 0                | 0.00             |
| FS1A3            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.22305      |                   |                      | 0.00          | 0                | 0.00             |
| FS1A4            | On 20/03/2038 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.24132      |                   |                      | 0.00          | 80,000,000       | 20,000,000.00    |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FS1A5            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28695      |                   |            | 0.00          | 0                | 0.00             |
| FS1B1            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.35998      |                   |            | 0.00          | 0                | 0.00             |
| FS1C1            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.41475      |                   |            | 0.00          | 0                | 0.00             |
| FS1D1            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.65192      |                   |            | 0.00          | 0                | 0.00             |
| FS2A1            | On 20/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| FS2A2            | On 20/02/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.11055      |                   |            | 0.00          | 0                | 0.00             |
| FS2A3            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.11528      |                   |            | 0.00          | 40,000,000       | 10,000,000.00    |
| FS2A4            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.11645      |                   |            | 0.00          | 0                | 0.00             |
| FS2A5            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.11962      |                   |            | 0.00          | 381,600,000      | 1,690,800,000.00 |
| FS2B1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.12443      |                   |            | 0.00          | 0                | 0.00             |
| FS2C1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.12843      |                   |            | 0.00          | 0                | 0.00             |
| FS2D1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.14601      |                   |            | 0.00          | 0                | 0.00             |
| GBL01            | On 15/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.14594      |                   |            | 0.00          | 0                | 0.00             |
| GFC03            | On 10/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.40162      |                   |            | 0.00          | 0                | 0.00             |
| GFC04            | On 11/04/2017 | Spot Bond  |     | 9.08000   | 104.48349 |           | 9.08000      | 104.45814      |                   |            | 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             |
| GPT30            | On 06/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.37388      |                   |            | 0.00          | 0                | 0.00             |
| GRB96            | On 27/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.94921       |                   |            | 0.00          | 0                | 0.00             |
| GRDB1            | On 10/01/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| GRDC1            | On 10/01/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| GRH1A1           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59178      |                   |            | 0.00          | 0                | 0.00             |
| GRH1A2           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.60462      |                   |            | 0.00          | 0                | 0.00             |
| GRH1A3           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.62943      |                   |            | 0.00          | 120,000,000      | 30,000,000.00    |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| GRH1B            | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.66019      |                   |            | 0.00          | 0                | 0.00          |
| GRH1C            | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.70285      |                   |            | 0.00          | 0                | 0.00          |
| GRH1YU           | On 25/10/2039 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| GRT01            | On 08/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.57148      |                   |            | 0.00          | 0                | 0.00          |
| GRT02            | On 13/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.06049      |                   |            | 0.00          | 10,000,000       | 10,000,000.00 |
| GRT03            | On 15/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.80942      |                   |            | 0.00          | 0                | 0.00          |
| GRT04            | On 15/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.62449      |                   |            | 0.00          | 0                | 0.00          |
| GRT05            | On 25/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.93175      |                   |            | 0.00          | 0                | 0.00          |
| GRT06            | On 11/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.51653      |                   |            | 0.00          | 0                | 0.00          |
| GRT07            | On 21/02/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.02569      |                   |            | 0.00          | 0                | 0.00          |
| GRT08            | On 24/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23290      |                   |            | 0.00          | 40,000,000       | 10,000,000.00 |
| GRX01U           | On 30/06/2032 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| GSIS02           | On 24/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.01713      |                   |            | 0.00          | 0                | 0.00          |
| GSIS03           | On 26/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.07140      |                   |            | 0.00          | 0                | 0.00          |
| GSIZ16           | On 23/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.30182      |                   |            | 0.00          | 0                | 0.00          |
| HCH01            | On 25/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.77951      |                   |            | 0.00          | 0                | 0.00          |
| HILB01           | On 18/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14589      |                   |            | 0.00          | 0                | 0.00          |
| HILB02           | On 13/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.47277      |                   |            | 0.00          | 0                | 0.00          |
| HILB03           | On 02/05/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.43158      |                   |            | 0.00          | 0                | 0.00          |
| HILB04           | On 01/11/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49350      |                   |            | 0.00          | 0                | 0.00          |
| HILC14           | On 24/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49483      |                   |            | 0.00          | 0                | 0.00          |
| HILC15           | On 07/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32456      |                   |            | 0.00          | 0                | 0.00          |
| HM1B5U           | On 19/07/2045 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |
| HM1B6U           | On 19/07/2045 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| HMS1B2           | On 19/07/2045 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| HMS1B3           | On 19/07/2045 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| HMS1B7           | On 19/07/2046 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| HMS1B8           | On 19/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.73678      |                   |            | 0.00          | 0                | 0.00             |
| HMS1B9           | On 19/07/2015 | Spot Bond  | 7.37207 |       | 101.77412 |           | 7.37207      | 96.29142       |                   |            | 0.00          | 0                | 1,200,000,000.00 |
| HMS1C2           | On 19/07/2045 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| HMS1C4           | On 19/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.77092      |                   |            | 0.00          | 0                | 0.00             |
| HMS1C5           | On 19/07/2015 | Spot Bond  | 8.37238 |       | 101.40300 |           | 8.37238      | 104.41639      |                   |            | 0.00          | 0                | 0.00             |
| HMS1D2           | On 19/07/2045 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| HMS1D4           | On 19/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.81479      |                   |            | 0.00          | 0                | 0.00             |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 8.82270 |       | 101.44901 |           | 8.82270      | 104.41639      |                   |            | 0.00          | 0                | 0.00             |
| HMS1E2           | On 19/07/2045 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| HMS1E4           | On 19/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.86838      |                   |            | 0.00          | 0                | 0.00             |
| HMS1F2           | On 19/07/2045 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| HMS1G2           | On 19/07/2045 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00             |
| HPF01            | On 17/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.80809      |                   |            | 0.00          | 0                | 0.00             |
| HPF02            | On 15/04/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.91766      |                   |            | 0.00          | 0                | 0.00             |
| HPF03            | On 15/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.95167      |                   |            | 0.00          | 0                | 0.00             |
| HPF04            | On 17/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.39869      |                   |            | 0.00          | 0                | 0.00             |
| HPF05            | On 17/02/2017 | Spot Bond  | 9.11000 |       | 101.95599 |           | 9.11000      | 101.93131      |                   |            | 0.00          | 0                | 0.00             |
| HWAY20           | On 31/07/2020 | Spot Bond  | 8.11500 |       | 108.27686 |           | 8.11500      | 108.25346      |                   |            | 0.00          | 0                | 840,000,000.00   |
| HWAY23           | On 07/12/2023 | Spot Bond  | 2.01000 |       | 130.62183 |           | 2.01000      | 278.21611      |                   |            | 0.00          | 0                | 9,700,000,000.00 |
| HWAY24           | On 07/12/2024 | Spot Bond  | 2.03000 |       | 133.25959 |           | 2.03000      | 283.83421      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value          | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| HWAY34           | On 31/07/2034 | Spot Bond  |     | 9.49500   | 98.49134  |           | 9.49500      | 98.46651       |                   |            | 0.00                   | 0                | 3,136,700,000.00  |
| HWAY35           | On 31/07/2035 | Spot Bond  |     | 9.47000   | 98.67732  |           | 9.47000      | 98.65250       |                   |            | 26,800,100,000,000.00  | 2,830,000,000    | 1,530,000,000.00  |
| HWF01U           | On 26/03/2015 | Spot Bond  |     | 100.00000 | 59.50848  |           | 100.00000    | 59.36432       |                   |            | 0.00                   | 0                | 0.00              |
| HWF02U           | On 30/09/2016 | Spot Bond  |     | 100.00000 | 15.44918  |           | 100.00000    | 15.41175       |                   |            | 0.00                   | 0                | 0.00              |
| HWF03U           | On 09/10/2014 | Spot Bond  |     | 100.00000 | 91.20289  |           | 100.00000    | 90.97989       |                   |            | 0.00                   | 0                | 0.00              |
| HWF04U           | On 09/10/2015 | Spot Bond  |     | 100.00000 | 41.44023  |           | 100.00000    | 41.33984       |                   |            | 0.00                   | 0                | 0.00              |
| HWF05U           | On 09/10/2016 | Spot Bond  |     | 100.00000 | 21.15305  |           | 100.00000    | 21.10181       |                   |            | 0.00                   | 0                | 0.00              |
| HWF06U           | On 20/11/2016 | Spot Bond  |     | 100.00000 | 13.65160  |           | 100.00000    | 13.61853       |                   |            | 0.00                   | 0                | 0.00              |
| HWF07U           | On 26/03/2015 | Spot Bond  |     | 100.00000 | 63.15268  |           | 100.00000    | 62.99969       |                   |            | 0.00                   | 0                | 0.00              |
| I2025            | On 31/01/2025 | Spot Bond  |     | 1.68000   | 116.59055 |           | 1.69000      | 116.46895      |                   |            | 50,338,361,136,000.00  | 29,963,310,200   | 83,267,708,200.00 |
| I2038            | On 31/01/2038 | Spot Bond  |     | 1.88000   | 121.05800 |           | 1.90000      | 120.60169      |                   |            | 170,598,366,184,000.00 | 90,743,811,800   | 97,009,305,900.00 |
| I2046            | On 31/03/2046 | Spot Bond  |     | 1.92000   | 122.14723 |           | 1.92000      | 122.13365      |                   |            | 20,906,112,000.00      | 10,888,600       | 53,565,625,900.00 |
| I2050            | On 31/12/2050 | Spot Bond  |     | 1.97000   | 128.79409 |           | 2.00000      | 127.83335      |                   |            | 1,812,841,280,000.00   | 920,224,000      | 30,719,912,000.00 |
| IBC01            | On 16/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.15000       |                   |            | 0.00                   | 0                | 0.00              |
| IBL11            | On 12/03/2015 | Spot Bond  |     | 7.54000   | 106.18670 |           | 7.54000      | 106.16535      |                   |            | 0.00                   | 0                | 0.00              |
| IBL13            | On 12/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.23219      |                   |            | 0.00                   | 0                | 4,000,000,000.00  |
| IBL14            | On 28/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.09702      |                   |            | 0.00                   | 0                | 0.00              |
| IBL21            | On 15/03/2016 | Spot Bond  |     | 8.04000   | 106.36017 |           | 8.04000      | 106.33739      |                   |            | 0.00                   | 0                | 0.00              |
| IBL22            | On 15/03/2018 | Spot Bond  |     | 7.98000   | 110.58164 |           | 7.98000      | 110.55813      |                   |            | 0.00                   | 0                | 0.00              |
| IBL28            | On 18/08/2016 | Spot Bond  |     | 7.86000   | 100.93549 |           | 7.86000      | 100.91435      |                   |            | 0.00                   | 0                | 0.00              |
| IBL32            | On 03/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.40471      |                   |            | 0.00                   | 0                | 0.00              |
| IBL33            | On 03/11/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42844      |                   |            | 0.00                   | 0                | 0.00              |
| IBL34            | On 31/01/2017 | Spot Bond  |     | 1.60000   | 101.07503 |           | 1.60000      | 128.36332      |                   |            | 0.00                   | 0                | 0.00              |
| IBL36            | On 31/01/2022 | Spot Bond  |     | 2.19000   | 104.01992 |           | 2.19000      | 130.21527      |                   |            | 0.00                   | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|----------------|
| IBL37            | On 02/04/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.33407      |                   |                      | 0.00          | 0                | 0.00           |
| IBL38            | On 02/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.24871      |                   |                      | 0.00          | 0                | 0.00           |
| IBL39            | On 02/04/2018 | Spot Bond  | 8.10000 |       | 105.54694 |           | 8.10000      | 105.52405      |                   |                      | 0.00          | 0                | 0.00           |
| IBL40            | On 15/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.76202      |                   |                      | 0.00          | 0                | 0.00           |
| IBL42            | On 15/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.92368      |                   |                      | 0.00          | 0                | 100,000,000.00 |
| IBL43            | On 15/11/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.50646      |                   |                      | 0.00          | 0                | 0.00           |
| IBL45            | On 21/12/2018 | Spot Bond  | 8.74000 |       | 98.83033  |           | 8.74000      | 98.80724       |                   |                      | 0.00          | 0                | 0.00           |
| IBL46            | On 15/01/2020 | Spot Bond  | 8.79500 |       | 94.31916  |           | 8.79500      | 94.29710       |                   |                      | 0.00          | 0                | 0.00           |
| IBL48            | On 19/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.57982      |                   |                      | 0.00          | 0                | 0.00           |
| IBL49            | On 02/04/2018 | Spot Bond  | 8.18000 |       | 100.34562 |           | 8.18000      | 100.32364      |                   |                      | 0.00          | 0                | 0.00           |
| IBL50            | On 02/08/2020 | Spot Bond  | 9.26500 |       | 99.88871  |           | 9.26500      | 99.84138       |                   |                      | 0.00          | 0                | 0.00           |
| IBL52            | On 31/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.47430      |                   |                      | 0.00          | 0                | 0.00           |
| IBL53            | On 31/07/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.48840      |                   |                      | 0.00          | 0                | 0.00           |
| IBL54            | On 31/07/2016 | Spot Bond  | 7.80000 |       | 99.55677  |           | 7.80000      | 99.53608       |                   |                      | 0.00          | 0                | 0.00           |
| IBL55            | On 31/07/2018 | Spot Bond  | 8.52000 |       | 99.24014  |           | 8.52000      | 99.21764       |                   |                      | 0.00          | 0                | 0.00           |
| IBL56            | On 31/01/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.54097      |                   |                      | 0.00          | 0                | 0.00           |
| IBL57            | On 13/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.24508      |                   |                      | 0.00          | 0                | 0.00           |
| IBL58            | On 13/02/2017 | Spot Bond  | 7.75000 |       | 102.01465 |           | 7.75000      | 101.99358      |                   |                      | 0.00          | 0                | 0.00           |
| IBL59            | On 17/02/2019 | Spot Bond  | 8.48000 |       | 102.91646 |           | 8.48000      | 102.89324      |                   |                      | 0.00          | 0                | 0.00           |
| IBL60            | On 17/02/2024 | Spot Bond  | 9.69000 |       | 103.72401 |           | 9.69000      | 103.69734      |                   | 5,814,000,000,000.00 | 600,000,000   | 600,000,000      | 300,000,000.00 |
| IBL61            | On 31/03/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.06221      |                   |                      | 0.00          | 0                | 0.00           |
| IBL62            | On 24/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.60981      |                   |                      | 0.00          | 80,000,000       | 20,000,000.00  |
| IBL63            | On 29/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.52057      |                   |                      | 0.00          | 0                | 0.00           |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL64            | On 29/07/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53202      |                   |            | 0.00          | 0                | 0.00          |
| IBL65            | On 29/07/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54333      |                   |            | 0.00          | 0                | 0.00          |
| IDC01U           | On 08/11/2026 | Spot Bond  | 100.00000 | 0.00506   |           | 100.00000    | 0.00505        |                   |            | 0.00          | 0                | 0.00          |
| IDCG01           | On 22/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74289      |                   |            | 0.00          | 120,000,000      | 30,000,000.00 |
| IDCG02           | On 22/10/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.67215      |                   |            | 0.00          | 0                | 0.00          |
| IDCG03           | On 22/10/2020 | Spot Bond  | 8.91000   | 100.21884 |           | 8.91000      | 100.19497      |                   |            | 0.00          | 0                | 0.00          |
| IDCP01           | On 19/04/2015 | Spot Bond  | 5.00000   | 101.76959 |           | 5.00000      | 101.75586      |                   |            | 0.00          | 0                | 0.00          |
| IDCP02           | On 19/04/2015 | Spot Bond  | 5.00000   | 101.76959 |           | 5.00000      | 101.75586      |                   |            | 0.00          | 0                | 0.00          |
| IDCP03           | On 31/01/2017 | Spot Bond  | 5.00000   | 100.36299 |           | 5.00000      | 100.34952      |                   |            | 0.00          | 0                | 0.00          |
| IDCP04           | On 19/10/2017 | Spot Bond  | 5.00000   | 101.76959 |           | 5.00000      | 101.75586      |                   |            | 0.00          | 0                | 0.00          |
| IDCP05           | On 14/03/2018 | Spot Bond  | 4.00000   | 101.80260 |           | 4.00000      | 101.79164      |                   |            | 0.00          | 0                | 0.00          |
| IDW01U           | On 30/06/2016 | Spot Bond  | 100.00000 | 33.92314  |           | 100.00000    | 33.76859       |                   |            | 0.00          | 0                | 0.00          |
| IDW02U           | On 30/06/2016 | Spot Bond  | 100.00000 | 33.67392  |           | 100.00000    | 33.52050       |                   |            | 0.00          | 0                | 0.00          |
| IDW03U           | On 30/06/2016 | Spot Bond  | 100.00000 | 33.67392  |           | 100.00000    | 33.52050       |                   |            | 0.00          | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  | 9.20000   | 109.85549 |           | 9.20000      | 109.82849      |                   |            | 0.00          | 0                | 0.00          |
| IHL01            | On 29/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23371      |                   |            | 0.00          | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23371      |                   |            | 0.00          | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.18781      |                   |            | 0.00          | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  | 100.00000 | 8.72704   |           | 100.00000    | 8.70590        |                   |            | 0.00          | 0                | 0.00          |
| IM1001           | On 10/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.22867      |                   |            | 0.00          | 0                | 0.00          |
| IN04             | On 15/03/2015 | Spot Bond  | 8.79000   | 104.03958 |           | 8.79000      | 104.01525      |                   |            | 0.00          | 0                | 0.00          |
| IN04Q            | On 26/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| IN06H            | On 10/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.30895      |                   |            | 0.00          | 0                | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.96601       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN191U           | On 16/05/2017 | Spot Bond  | 100.00000 |       | 8.82220   | 100.00000 | 8.80083      |                |                   |            | 0.00          | 0                | 0.00          |
| IN253U           | On 04/07/2015 | Spot Bond  | 100.00000 |       | 60.73647  | 100.00000 | 60.54684     |                |                   |            | 0.00          | 0                | 0.00          |
| IN255U           | On 11/09/2014 | Spot Bond  | 100.00000 |       | 96.05263  | 100.00000 | 95.80052     |                |                   |            | 0.00          | 0                | 0.00          |
| IN262U           | On 15/01/2015 | Spot Bond  | 100.00000 |       | 72.13439  | 100.00000 | 71.99211     |                |                   |            | 0.00          | 0                | 0.00          |
| IN435U           | On 26/08/2014 | Spot Bond  | 100.00000 |       | 81.20001  | 100.00000 | 81.20000     |                |                   |            | 0.00          | 0                | 0.00          |
| IN436U           | On 02/09/2014 | Spot Bond  | 100.00000 |       | 98.38275  | 100.00000 | 99.59005     |                |                   |            | 0.00          | 0                | 0.00          |
| IN437U           | On 09/09/2014 | Spot Bond  | 100.00000 |       | 98.00926  | 100.00000 | 97.75066     |                |                   |            | 0.00          | 0                | 0.00          |
| IN441U           | On 07/10/2014 | Spot Bond  | 100.00000 |       | 93.23537  | 100.00000 | 92.54982     |                |                   |            | 0.00          | 0                | 0.00          |
| IN442U           | On 14/10/2014 | Spot Bond  | 100.00000 |       | 88.63926  | 100.00000 | 88.01940     |                |                   |            | 0.00          | 0                | 0.00          |
| IN443U           | On 21/10/2014 | Spot Bond  | 100.00000 |       | 84.49580  | 100.00000 | 83.93250     |                |                   |            | 0.00          | 0                | 0.00          |
| IN445U           | On 04/11/2014 | Spot Bond  | 100.00000 |       | 96.32452  | 100.00000 | 95.71098     |                |                   |            | 0.00          | 0                | 0.00          |
| IN446U           | On 11/11/2014 | Spot Bond  | 100.00000 |       | 92.18789  | 100.00000 | 91.62576     |                |                   |            | 0.00          | 0                | 0.00          |
| IN470U           | On 21/10/2014 | Spot Bond  | 100.00000 |       | 86.90476  | 100.00000 | 86.69834     |                |                   |            | 0.00          | 0                | 0.00          |
| IN471U           | On 28/10/2014 | Spot Bond  | 100.00000 |       | 85.48009  | 100.00000 | 85.28037     |                |                   |            | 0.00          | 0                | 0.00          |
| IN472U           | On 04/11/2014 | Spot Bond  | 100.00000 |       | 84.10138  | 100.00000 | 83.90805     |                |                   |            | 0.00          | 0                | 0.00          |
| INA435           | On 26/08/2014 | Spot Bond  | 6.20000   |       | 96.99321  | 6.20000   | 99.91514     |                |                   |            | 0.00          | 0                | 0.00          |
| INA436           | On 02/09/2014 | Spot Bond  | 6.20000   |       | 99.89819  | 6.20000   | 99.79658     |                |                   |            | 0.00          | 0                | 0.00          |
| INA437           | On 09/09/2014 | Spot Bond  | 6.20000   |       | 99.77966  | 6.20000   | 99.67830     |                |                   |            | 0.00          | 0                | 0.00          |
| INA441           | On 07/10/2014 | Spot Bond  | 6.30000   |       | 99.29730  | 6.30000   | 99.19530     |                |                   |            | 0.00          | 0                | 0.00          |
| INA442           | On 14/10/2014 | Spot Bond  | 6.30000   |       | 99.17831  | 6.30000   | 99.07655     |                |                   |            | 0.00          | 0                | 0.00          |
| INA443           | On 21/10/2014 | Spot Bond  | 6.30000   |       | 99.05961  | 6.30000   | 98.95809     |                |                   |            | 0.00          | 0                | 0.00          |
| INA445           | On 04/11/2014 | Spot Bond  | 6.40000   |       | 98.80460  | 6.40000   | 98.70200     |                |                   |            | 0.00          | 0                | 0.00          |
| INA446           | On 11/11/2014 | Spot Bond  | 6.40000   |       | 98.68492  | 6.40000   | 98.58257     |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING114           | On 31/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.39539    |                | 0.00              |            | 0             | 0.00             |               |
| ING115           | On 31/03/2016 | Spot Bond  | 11.02113  | 103.40565 | 11.02113  | 102.72673    |                | 0.00              |            | 0             | 0.00             |               |
| ING116           | On 31/03/2016 | Spot Bond  | 11.02113  | 101.70250 | 11.02113  | 101.69638    |                | 0.00              |            | 0             | 0.00             |               |
| ING132           | On 22/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.45717    |                | 0.00              |            | 0             | 0.00             |               |
| ING135           | On 10/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.16799    |                | 0.00              |            | 0             | 0.00             |               |
| ING138           | On 22/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.42793    |                | 0.00              |            | 0             | 0.00             |               |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000   | 102.58449 | 6.50000   | 102.56656    |                | 0.00              |            | 0             | 0.00             |               |
| ING161           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.53906    |                | 0.00              |            | 0             | 0.00             |               |
| ING196           | On 30/06/2027 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 95.48679     |                | 0.00              |            | 0             | 0.00             |               |
| ING204           | On 13/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.35067    |                | 0.00              |            | 0             | 0.00             |               |
| ING211           | On 12/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.76322    |                | 0.00              |            | 0             | 0.00             |               |
| ING228           | On 22/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.41070    |                | 0.00              |            | 0             | 0.00             |               |
| ING232           | On 04/10/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.69479    |                | 0.00              |            | 0             | 0.00             |               |
| ING235           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.13060    |                | 0.00              |            | 0             | 0.00             |               |
| ING236           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.12150    |                | 0.00              |            | 0             | 0.00             |               |
| ING241           | On 03/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.36976    |                | 0.00              |            | 0             | 0.00             |               |
| ING242           | On 10/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.25626    |                | 0.00              |            | 0             | 0.00             |               |
| ING243           | On 18/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.14521    |                | 0.00              |            | 0             | 0.00             |               |
| ING244           | On 18/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.14360    |                | 0.00              |            | 0             | 0.00             |               |
| ING245           | On 28/08/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.96440     |                | 0.00              |            | 0             | 0.00             |               |
| ING247           | On 17/09/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.62973    |                | 0.00              |            | 0             | 0.00             |               |
| ING251           | On 12/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.70822    |                | 0.00              |            | 0             | 0.00             |               |
| ING254           | On 28/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.62740    |                | 0.00              |            | 0             | 0.00             |               |
| ING257           | On 22/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.09850    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| ING263           | On 15/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.68662      |                   |            | 0.00          | 0                | 0.00             |
| ING89            | On 31/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.48057      |                   |            | 0.00          | 0                | 0.00             |
| INGR02           | On 28/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.96710       |                   |            | 0.00          | 0                | 0.00             |
| INGR04           | On 08/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.12466      |                   |            | 0.00          | 0                | 0.00             |
| INGR05           | On 07/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.73800       |                   |            | 0.00          | 0                | 0.00             |
| INLV01           | On 12/08/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.38384      |                   |            | 0.00          | 0                | 0.00             |
| IP271U           | On 09/10/2014 | Spot Bond  |     | 100.00000 | 89.46078  |           | 100.00000    | 89.24205       |                   |            | 0.00          | 0                | 0.00             |
| IPF01            | On 13/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.06968      |                   |            | 0.00          | 0                | 0.00             |
| IPF02            | On 13/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.84258      |                   |            | 0.00          | 0                | 0.00             |
| IPF03            | On 13/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.85425      |                   |            | 0.00          | 0                | 0.00             |
| IPF06            | On 13/04/2017 | Spot Bond  |     | 8.55000   | 103.82987 |           | 8.55000      | 103.80612      |                   |            | 0.00          | 0                | 0.00             |
| IPF07            | On 01/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.08823      |                   |            | 0.00          | 40,000,000       | 10,000,000.00    |
| IPF08            | On 01/07/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.11570      |                   |            | 0.00          | 0                | 0.00             |
| IPF09            | On 01/07/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.13403      |                   |            | 0.00          | 0                | 0.00             |
| IPFC02           | On 15/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.70226      |                   |            | 0.00          | 0                | 0.00             |
| IPL10            | On 20/05/2021 | Spot Bond  |     | 9.46000   | 102.05312 |           | 9.46000      | 102.02749      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| IPL5             | On 28/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.45842      |                   |            | 0.00          | 0                | 0.00             |
| IPL6             | On 28/09/2017 | Spot Bond  |     | 8.58000   | 107.21967 |           | 8.58000      | 107.19519      |                   |            | 0.00          | 0                | 600,000,000.00   |
| IPL7             | On 05/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.98012      |                   |            | 0.00          | 0                | 0.00             |
| IPL8             | On 10/10/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.94860      |                   |            | 0.00          | 0                | 0.00             |
| IPL9             | On 20/05/2021 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42838      |                   |            | 0.00          | 0                | 0.00             |
| IV012            | On 26/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.99987       |                   |            | 0.00          | 0                | 0.00             |
| IV013            | On 22/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.48375      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IV014            | On 22/06/2015 | Spot Bond  |     | 8.72000   | 103.28983 |           | 8.72000      | 103.26575      |                   |            | 0.00          | 0                | 0.00             |
| IV015            | On 20/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 103.27028      |                   |            | 0.00          | 0                | 0.00             |
| IV016            | On 06/12/2021 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.89515      |                   |            | 0.00          | 0                | 0.00             |
| IV017            | On 31/01/2022 | Spot Bond  |     | 3.28000   | 96.73204  |           | 3.28000      | 123.89468      |                   |            | 0.00          | 0                | 0.00             |
| IV019            | On 31/03/2028 | Spot Bond  |     | 3.67500   | 139.12906 |           | 3.67500      | 139.10702      |                   |            | 0.00          | 0                | 0.00             |
| IV022            | On 02/04/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.23206      |                   |            | 0.00          | 2,600,000,000    | 1,300,000,000.00 |
| IV023            | On 11/07/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.02138      |                   |            | 0.00          | 0                | 0.00             |
| IV024            | On 27/07/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.92387      |                   |            | 0.00          | 0                | 0.00             |
| IV025            | On 12/09/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.70038      |                   |            | 0.00          | 0                | 0.00             |
| IV026            | On 27/09/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.34004      |                   |            | 0.00          | 0                | 0.00             |
| IV030            | On 31/01/2025 | Spot Bond  |     | 3.69000   | 95.90552  |           | 3.69000      | 96.72765       |                   |            | 0.00          | 0                | 0.00             |
| IV030A           | On 31/01/2025 | Spot Bond  |     | 3.69000   | 95.82557  |           | 3.69000      | 102.83161      |                   |            | 0.00          | 0                | 0.00             |
| IV031            | On 11/03/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.81736      |                   |            | 0.00          | 0                | 0.00             |
| IV032            | On 14/08/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.29613      |                   |            | 0.00          | 0                | 1,200,000,000.00 |
| IV04Q            | On 10/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.30895      |                   |            | 0.00          | 0                | 0.00             |
| IV08             | On 30/04/2018 | Spot Bond  |     | 10.36000  | 114.50740 |           | 10.36000     | 114.47598      |                   |            | 0.00          | 0                | 0.00             |
| IV09             | On 30/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.85221      |                   |            | 0.00          | 0                | 0.00             |
| IV19A            | On 31/03/2028 | Spot Bond  |     | 3.77500   | 137.60287 |           | 3.77500      | 137.58070      |                   |            | 0.00          | 0                | 0.00             |
| IV436U           | On 04/09/2014 | Spot Bond  |     | 100.00000 | 99.32305  |           | 100.00000    | 99.05748       |                   |            | 0.00          | 0                | 0.00             |
| IV440U           | On 02/10/2014 | Spot Bond  |     | 100.00000 | 95.38462  |           | 100.00000    | 94.65649       |                   |            | 0.00          | 0                | 0.00             |
| IV442U           | On 16/10/2014 | Spot Bond  |     | 100.00000 | 87.40816  |           | 100.00000    | 86.80535       |                   |            | 0.00          | 0                | 0.00             |
| IV443U           | On 23/10/2014 | Spot Bond  |     | 100.00000 | 83.35613  |           | 100.00000    | 82.80773       |                   |            | 0.00          | 0                | 0.00             |
| IV444U           | On 30/10/2014 | Spot Bond  |     | 100.00000 | 98.01325  |           | 100.00000    | 97.36842       |                   |            | 0.00          | 0                | 0.00             |
| IV445U           | On 06/11/2014 | Spot Bond  |     | 100.00000 | 91.60156  |           | 100.00000    | 90.71222       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IV446U           | On 13/11/2014 | Spot Bond  | 100.00000 |       | 91.07046  | 100.00000 | 90.52184     |                |                   |            | 0.00          | 0                | 0.00          |
| IVA01A           | On 28/08/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.96466     |                |                   |            | 0.00          | 0                | 0.00          |
| IVA02A           | On 17/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.68671    |                |                   |            | 0.00          | 0                | 0.00          |
| IVA03A           | On 17/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.14176    |                |                   |            | 0.00          | 0                | 0.00          |
| IVA435           | On 28/08/2014 | Spot Bond  | 6.20000   |       | 99.98302  | 6.20000   | 99.88124     |                |                   |            | 0.00          | 0                | 0.00          |
| IVA436           | On 04/09/2014 | Spot Bond  | 6.20000   |       | 99.86429  | 6.20000   | 99.76276     |                |                   |            | 0.00          | 0                | 0.00          |
| IVA437           | On 11/09/2014 | Spot Bond  | 6.20000   |       | 99.74585  | 6.20000   | 99.64456     |                |                   |            | 0.00          | 0                | 0.00          |
| IVA441           | On 09/10/2014 | Spot Bond  | 6.30000   |       | 99.26328  | 6.30000   | 99.16134     |                |                   |            | 0.00          | 0                | 0.00          |
| IVA442           | On 16/10/2014 | Spot Bond  | 6.30000   |       | 99.14437  | 6.30000   | 99.04268     |                |                   |            | 0.00          | 0                | 0.00          |
| IVC002           | On 12/02/2020 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.29970    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC005           | On 27/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.20119    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC006           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.95113    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC007           | On 04/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.98947    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC014           | On 20/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.11490    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC015           | On 22/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.08181    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC016           | On 31/05/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.88388     |                |                   |            | 0.00          | 0                | 0.00          |
| IVC017           | On 12/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.84267    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC018           | On 12/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.84851    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC019           | On 12/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.86019    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC020           | On 12/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.80764    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC021           | On 19/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.73190    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC022           | On 29/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.55853    |                |                   |            | 0.00          | 0                | 0.00          |
| IVC023           | On 19/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.36647    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IVC024           | On 15/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.22159      |                   |            | 0.00          | 0                | 0.00             |
| IVC025           | On 26/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.99994       |                   |            | 0.00          | 0                | 0.00             |
| IVC026           | On 26/02/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.99995       |                   |            | 0.00          | 0                | 0.00             |
| IVC027           | On 03/04/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.10029      |                   |            | 0.00          | 0                | 0.00             |
| IVC028           | On 09/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.83341      |                   |            | 0.00          | 0                | 0.00             |
| IVC029           | On 24/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.64108      |                   |            | 0.00          | 0                | 0.00             |
| IVC030           | On 29/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.49796      |                   |            | 0.00          | 0                | 300,000,000.00   |
| IVC032           | On 19/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.26450      |                   |            | 0.00          | 0                | 0.00             |
| IVC033           | On 30/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.13976      |                   |            | 0.00          | 0                | 0.00             |
| IVC034           | On 30/06/2021 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.17076      |                   |            | 0.00          | 0                | 0.00             |
| IVC035           | On 30/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.17076      |                   |            | 0.00          | 0                | 0.00             |
| IVC036           | On 16/07/2019 | Spot Bond  | 9.08000   |       | 107.53523 |           | 9.08000      | 101.83169      |                   |            | 0.00          | 0                | 0.00             |
| IVC037           | On 16/07/2019 | Spot Bond  | 100.00000 |       | 17.73823  |           | 100.00000    | 17.67152       |                   |            | 0.00          | 0                | 0.00             |
| IVC038           | On 16/07/2019 | Spot Bond  | 100.00000 |       | 10.93525  |           | 100.00000    | 10.88716       |                   |            | 0.00          | 0                | 0.00             |
| IVC039           | On 17/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.71931      |                   |            | 0.00          | 0                | 0.00             |
| IVC040           | On 24/07/2021 | Spot Bond  | 9.33000   |       | 106.41496 |           | 9.33000      | 100.92305      |                   |            | 0.00          | 0                | 0.00             |
| IVC041           | On 29/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.56973      |                   |            | 0.00          | 0                | 0.00             |
| IVC042           | On 14/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.24303      |                   |            | 0.00          | 0                | 0.00             |
| IVF57U           | On 12/02/2015 | Spot Bond  | 100.00000 |       | 83.95775  |           | 100.00000    | 83.76950       |                   |            | 0.00          | 0                | 0.00             |
| JDG01            | On 30/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.09422      |                   |            | 0.00          | 0                | 5,810,000,000.00 |
| JDG02U           | On 22/01/2015 | Spot Bond  | 100.00000 |       | 88.16616  |           | 100.00000    | 87.95871       |                   |            | 0.00          | 0                | 1,485,000,000.00 |
| JDG03            | On 15/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.28990      |                   |            | 0.00          | 0                | 6,500,000,000.00 |
| JDG03U           | On 21/02/2016 | Spot Bond  | 100.00000 |       | 33.24835  |           | 100.00000    | 33.16781       |                   |            | 0.00          | 0                | 0.00             |
| JDG04            | On 15/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.27770      |                   |            | 0.00          | 0                | 960,000,000.00   |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| JDG07U           | On 14/11/2014 | Spot Bond  | 100.00000 |       | 82.20721  | 100.00000 | 82.02247     |                |                   |                       | 0.00          | 0                | 1,130,000,000.00 |
| JDG08U           | On 28/11/2014 | Spot Bond  | 100.00000 |       | 99.72900  | 100.00000 | 99.45946     |                |                   |                       | 0.00          | 0                | 0.00             |
| JDG09U           | On 29/01/2015 | Spot Bond  | 100.00000 |       | 86.71160  | 100.00000 | 86.51088     |                |                   |                       | 0.00          | 0                | 0.00             |
| JDG10U           | On 29/01/2015 | Spot Bond  | 100.00000 |       | 75.09173  | 100.00000 | 74.94760     |                |                   |                       | 0.00          | 0                | 0.00             |
| JDG11U           | On 04/02/2015 | Spot Bond  | 100.00000 |       | 85.61579  | 100.00000 | 85.42032     |                |                   |                       | 0.00          | 0                | 0.00             |
| JDG12U           | On 18/03/2015 | Spot Bond  | 100.00000 |       | 64.79486  | 100.00000 | 64.63789     |                |                   |                       | 0.00          | 0                | 0.00             |
| KAP001           | On 13/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.52331    |                |                   |                       | 0.00          | 0                | 0.00             |
| KAP002           | On 13/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.58187    |                |                   |                       | 0.00          | 0                | 0.00             |
| KAP003           | On 06/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.31983    |                |                   |                       | 0.00          | 0                | 0.00             |
| KCF03U           | On 30/10/2014 | Spot Bond  | 100.00000 |       | 75.00017  | 100.00000 | 75.00017     |                |                   |                       | 0.00          | 0                | 0.00             |
| KSB007           | On 31/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.85514     |                |                   |                       | 0.00          | 0                | 0.00             |
| KSB008           | On 01/11/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.61211    |                |                   |                       | 0.00          | 348,000,000      | 174,000,000.00   |
| KW01             | On 31/10/2027 | Spot Bond  | 8.60500   |       | 142.47387 | 8.60500   | 142.44125    |                |                   |                       | 0.00          | 0                | 0.00             |
| LBK02            | On 26/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.52136    |                |                   |                       | 0.00          | 0                | 0.00             |
| LBK03            | On 01/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.29702    |                |                   |                       | 0.00          | 0                | 100,000,000.00   |
| LBK05            | On 28/02/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.96094     |                |                   |                       | 0.00          | 0                | 0.00             |
| LBK06            | On 06/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.73456    |                |                   |                       | 0.00          | 0                | 0.00             |
| LEW01            | On 31/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.51857    |                |                   |                       | 0.00          | 0                | 0.00             |
| LGL02            | On 13/08/2017 | Spot Bond  | 8.68000   |       | 97.69707  | 8.68000   | 97.67452     |                |                   | 24,304,000,000,000.00 | 0.00          | 2,800,000,000    | 2,740,000,000.00 |
| LGL03            | On 03/04/2018 | Spot Bond  | 8.83000   |       | 73.25987  | 8.83000   | 99.40710     |                |                   |                       | 0.00          | 0                | 0.00             |
| LGL04            | On 14/08/2020 | Spot Bond  | 9.36500   |       | 99.41850  | 9.36500   | 99.39379     |                |                   |                       | 0.00          | 0                | 0.00             |
| LHL01            | On 13/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.17901    |                |                   |                       | 0.00          | 0                | 0.00             |
| LHL02            | On 13/12/2015 | Spot Bond  | 10.54000  |       | 102.34853 | 10.54000  | 102.31981    |                |                   |                       | 0.00          | 0                | 1,040,000,000.00 |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|------------------|
| LHL03            | On 13/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.38056      |                   |                        | 0.00          | 0                | 0.00             |
| LRFA1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.12238      |                   |                        | 0.00          | 0                | 0.00             |
| LRFB1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.13000      |                   |                        | 0.00          | 0                | 0.00             |
| LRFC1            | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.13908      |                   |                        | 0.00          | 0                | 0.00             |
| MAQ041           | On 09/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.78498      |                   |                        | 0.00          | 0                | 0.00             |
| MAQ051           | On 09/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.23599       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ053           | On 22/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00          | 0                | 0.00             |
| MAQ055           | On 08/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.78882       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ056           | On 23/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.02242       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ057           | On 27/11/2014 | Spot Bond  | 100.00000 | 79.86871  |           | 100.00000    | 79.69432       |                   | 730,000,000,000,000.00 |               | 7,300,000,000    | 7,300,000,000.00 |
| MAQ08U           | On 11/12/2014 | Spot Bond  | 100.00000 | 77.49469  |           | 100.00000    | 77.33051       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ09U           | On 14/11/2014 | Spot Bond  | 100.00000 | 82.20721  |           | 100.00000    | 82.02247       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ0A1           | On 28/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89099       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ0A2           | On 31/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.89018       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ12U           | On 12/12/2014 | Spot Bond  | 100.00000 | 95.83333  |           | 100.00000    | 95.58442       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ27U           | On 25/08/2014 | Spot Bond  | 100.00000 | 66.66668  |           | 100.00000    | 66.66667       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ28U           | On 29/10/2014 | Spot Bond  | 100.00000 | 85.28037  |           | 100.00000    | 85.08159       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ29U           | On 13/10/2014 | Spot Bond  | 100.00000 | 88.59223  |           | 100.00000    | 88.37772       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ30U           | On 17/09/2014 | Spot Bond  | 100.00000 | 94.55959  |           | 100.00000    | 94.31525       |                   |                        | 0.00          | 0                | 0.00             |
| MAQ31U           | On 25/09/2014 | Spot Bond  | 100.00000 | 92.63959  |           | 100.00000    | 92.40506       |                   |                        | 0.00          | 0                | 0.00             |
| MAQN01           | On 28/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.04809      |                   |                        | 0.00          | 0                | 0.00             |
| MBF027           | On 07/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.96486      |                   |                        | 0.00          | 0                | 0.00             |
| MBF028           | On 16/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.93576      |                   |                        | 0.00          | 0                | 0.00             |
| MBF029           | On 01/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.53916      |                   |                        | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MBF030           | On 01/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.03957      |                   |            | 0.00          | 0                | 0.00             |
| MBF033           | On 28/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.31308      |                   |            | 0.00          | 0                | 0.00             |
| MBF034           | On 10/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.31434      |                   |            | 0.00          | 0                | 0.00             |
| MBF035           | On 10/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.68382      |                   |            | 0.00          | 0                | 0.00             |
| MBF036           | On 11/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.25532      |                   |            | 0.00          | 0                | 0.00             |
| MBF037           | On 11/11/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.26500      |                   |            | 0.00          | 40,000,000       | 10,000,000.00    |
| MBF038           | On 15/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.70111      |                   |            | 0.00          | 0                | 0.00             |
| MBF039           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.70444      |                   |            | 0.00          | 0                | 0.00             |
| MBF040           | On 06/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.32243      |                   |            | 0.00          | 0                | 0.00             |
| MBF041           | On 07/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.33972      |                   |            | 0.00          | 0                | 0.00             |
| MBF042           | On 07/08/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.34797      |                   |            | 0.00          | 120,000,000      | 6,530,000,000.00 |
| MBP22U           | On 09/09/2014 | Spot Bond  |     | 100.00000 | 96.56085  |           | 100.00000    | 96.30607       |                   |            | 0.00          | 0                | 0.00             |
| MBP23U           | On 13/02/2015 | Spot Bond  |     | 100.00000 | 83.95020  |           | 100.00000    | 83.76240       |                   |            | 0.00          | 0                | 0.00             |
| MBP24U           | On 22/03/2016 | Spot Bond  |     | 100.00000 | 24.61231  |           | 100.00000    | 24.55268       |                   |            | 0.00          | 0                | 0.00             |
| MBP25U           | On 22/03/2015 | Spot Bond  |     | 100.00000 | 60.08864  |           | 100.00000    | 59.94307       |                   |            | 0.00          | 0                | 0.00             |
| MBSA01           | On 16/04/2019 | Spot Bond  |     | 8.66000   | 104.67159 |           | 8.66000      | 104.64734      |                   |            | 0.00          | 0                | 120,000,000.00   |
| MBSA02           | On 15/04/2019 | Spot Bond  |     | 8.55000   | 104.57711 |           | 8.55000      | 104.55319      |                   |            | 0.00          | 0                | 0.00             |
| MCB3M            | On 13/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.58377      |                   |            | 0.00          | 0                | 0.00             |
| MCB5M            | On 13/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.47273      |                   |            | 0.00          | 0                | 0.00             |
| MCB6M            | On 13/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78421      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA1           | On 05/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.63759      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA2           | On 05/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.65660      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA3           | On 05/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.75161      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MEFSA4           | On 05/01/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91469      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA6           | On 05/07/2026 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.96015      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB3           | On 05/10/2016 | Spot Bond  | 7.91500   | 104.65211 |           | 7.91500      | 104.62992      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB4           | On 05/01/2019 | Spot Bond  | 8.73000   | 103.49639 |           | 8.73000      | 103.47236      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB5           | On 05/01/2022 | Spot Bond  | 9.58500   | 103.62483 |           | 9.58500      | 103.59847      |                   |            | 0.00          | 0                | 0.00             |
| MET01            | On 15/12/2014 | Spot Bond  | 6.34000   | 102.66343 |           | 6.34000      | 102.64593      |                   |            | 0.00          | 0                | 0.00             |
| MFS1A1           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23217      |                   |            | 0.00          | 0                | 0.00             |
| MFS1A2           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.27783      |                   |            | 0.00          | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  | 9.56500   | 104.61288 |           | 9.56500      | 104.58602      |                   |            | 0.00          | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  | 7.54000   | 104.75724 |           | 7.54000      | 104.73617      |                   |            | 0.00          | 0                | 4,990,000,000.00 |
| MIL01            | On 31/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94068       |                   |            | 0.00          | 0                | 0.00             |
| MIL02            | On 31/05/2017 | Spot Bond  | 8.84000   | 101.95642 |           | 8.84000      | 101.93232      |                   |            | 0.00          | 0                | 0.00             |
| MMIG01           | On 17/03/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.38289      |                   |            | 0.00          | 0                | 3,100,000,000.00 |
| MMIG02           | On 17/03/2026 | Spot Bond  | 9.46000   | 108.64411 |           | 9.46000      | 107.32612      |                   |            | 0.00          | 0                | 400,000,000.00   |
| MMS01U           | On 10/12/2016 | Spot Bond  | 100.00000 | 16.21708  |           | 100.00000    | 16.17780       |                   |            | 0.00          | 0                | 0.00             |
| MQB01            | On 31/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.34475      |                   |            | 0.00          | 0                | 0.00             |
| MQB02            | On 31/05/2017 | Spot Bond  | 8.54000   | 101.88525 |           | 8.54000      | 101.86197      |                   |            | 0.00          | 0                | 60,000,000.00    |
| MTN03            | On 13/07/2015 | Spot Bond  | 7.64000   | 102.56226 |           | 7.64000      | 102.54137      |                   |            | 0.00          | 0                | 970,000,000.00   |
| MTN04            | On 13/07/2017 | Spot Bond  | 8.48000   | 105.35572 |           | 8.48000      | 105.33195      |                   |            | 0.00          | 0                | 510,000,000.00   |
| N4A211           | On 14/08/2020 | Spot Bond  | 100.89771 | 6.27661   |           | 100.89771    | 6.26129        |                   |            | 0.00          | 0                | 0.00             |
| N4A302           | On 14/08/2020 | Spot Bond  | 100.61875 | 6.36021   |           | 100.61875    | 6.34472        |                   |            | 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             |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| N4A405           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| N4A408           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| N4A411           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.24139      |                   |            | 0.00                 | 0                | 0.00           |
| N4A502           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.24284      |                   |            | 0.00                 | 0                | 0.00           |
| N4B508           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.26242      |                   |            | 0.00                 | 0                | 0.00           |
| N4C508           |        | On 14/08/2020 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.28501      |                   |            | 0.00                 | 0                | 0.00           |
| N4D68U           |        | On 14/08/2020 | Spot Bond | 100.00000 | 0.60921   |           | 100.00000    | 0.60773        |                   |            | 0.00                 | 0                | 0.00           |
| N4E68U           |        | On 14/08/2020 | Spot Bond | 100.00000 | 0.60921   |           | 100.00000    | 0.60773        |                   |            | 0.00                 | 0                | 0.00           |
| NAM01            |        | On 19/11/2022 | Spot Bond | 9.05500   | 97.67871  |           | 9.05500      | 97.65521       |                   |            | 0.00                 | 0                | 0.00           |
| NBK10A           |        | On 25/07/2016 | Spot Bond | 7.49000   | 99.59553  |           | 7.49000      | 99.57564       |                   |            | 0.00                 | 0                | 0.00           |
| NBK11A           |        | On 28/11/2020 | Spot Bond | 9.08500   | 101.40688 |           | 9.08500      | 101.38240      |                   |            | 0.00                 | 0                | 0.00           |
| NBK11B           |        | On 27/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.64409      |                   |            | 0.00                 | 0                | 0.00           |
| NBK12A           |        | On 19/03/2021 | Spot Bond | 8.91000   | 106.39052 |           | 8.91000      | 106.36532      |                   |            | 5,346,000,000,000.00 | 600,000,000      | 300,000,000.00 |
| NBK12B           |        | On 20/02/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.16321      |                   |            | 0.00                 | 0                | 0.00           |
| NBK13A           |        | On 19/03/2024 | Spot Bond | 9.39000   | 106.35980 |           | 9.39000      | 106.33329      |                   |            | 0.00                 | 0                | 0.00           |
| NBK13B           |        | On 21/02/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.26100      |                   |            | 0.00                 | 0                | 50,000,000.00  |
| NBK14A           |        | On 26/06/2021 | Spot Bond | 9.11000   | 102.45977 |           | 9.11000      | 102.33446      |                   |            | 0.00                 | 0                | 0.00           |
| NBK14B           |        | On 27/08/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.22212      |                   |            | 0.00                 | 0                | 0.00           |
| NBK15B           |        | On 27/08/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.39812      |                   |            | 0.00                 | 0                | 0.00           |
| NBK16B           |        | On 25/07/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.84280      |                   |            | 0.00                 | 0                | 200,000,000.00 |
| NBK17B           |        | On 28/11/2016 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.12047      |                   |            | 0.00                 | 0                | 0.00           |
| NBK18B           |        | On 20/03/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.19422      |                   |            | 0.00                 | 80,000,000       | 520,000,000.00 |
| NBK19B           |        | On 26/06/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 101.10320      |                   |            | 0.00                 | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|----------------|
| NBK20B           | On 25/06/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.16315      |                   |            | 0.00                 | 0                | 0.00           |
| NBK2A            | On 15/09/2015 | Spot Bond  | 7.24000   | 108.01621 |           | 7.24000      | 107.99533      |                   |            | 2,896,000,000,000.00 | 400,000,000      | 870,000,000.00 |
| NBK2B            | On 15/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.88774      |                   |            | 0.00                 | 0                | 0.00           |
| NBK3A            | On 09/09/2019 | Spot Bond  | 8.56000   | 116.66764 |           | 8.56000      | 116.64106      |                   |            | 0.00                 | 0                | 430,000,000.00 |
| NBK4             | On 28/10/2024 | Spot Bond  | 10.78000  | 35.30482  |           | 10.78000     | 35.29492       |                   |            | 0.00                 | 0                | 0.00           |
| NBK6A            | On 19/04/2015 | Spot Bond  | 7.44000   | 104.80529 |           | 7.44000      | 104.78438      |                   |            | 0.00                 | 0                | 950,000,000.00 |
| NBK6B            | On 19/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.06093      |                   |            | 0.00                 | 0                | 0.00           |
| NBK7B            | On 19/04/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.78534      |                   |            | 0.00                 | 0                | 0.00           |
| NBK9A            | On 23/03/2016 | Spot Bond  | 7.74000   | 106.33924 |           | 7.74000      | 106.31730      |                   |            | 0.00                 | 0                | 450,000,000.00 |
| NBK9B            | On 23/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22139      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN43           | On 28/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN44           | On 17/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN45           | On 22/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN46           | On 20/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN48           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.60687      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN54           | On 31/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.20287      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN55           | On 07/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.05127      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN56           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.87553      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN58           | On 01/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.87745       |                   |            | 0.00                 | 0                | 0.00           |
| NCLN61           | On 30/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 91.48123       |                   |            | 0.00                 | 0                | 0.00           |
| NCLN62           | On 02/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.86424       |                   |            | 0.00                 | 0                | 0.00           |
| NCLN63           | On 08/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN64           | On 25/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.64989      |                   |            | 0.00                 | 0                | 0.00           |
| NCLN66           | On 29/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56985      |                   |            | 0.00                 | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|----------------|
| NCLN69           | On 27/05/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 87.77091       |                   |                       | 0.00          | 0                | 0.00           |
| NCLN73           | On 03/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.25225      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN74           | On 15/08/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.23878      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN75           | On 20/09/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.33716      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN76           | On 20/09/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.26412      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN77           | On 09/10/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.79661      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN78           | On 20/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.21935      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN79           | On 20/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.20876      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN80           | On 20/06/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.20785      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN81           | On 31/01/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.48905      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN82           | On 20/03/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.40306      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN83           | On 20/03/2024 | Spot Bond  | 9.95000 |       | 105.63169 |           | 9.95000      | 108.79334      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN84           | On 20/03/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.39398      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN85           | On 20/03/2024 | Spot Bond  | 9.98500 |       | 104.35574 |           | 9.98500      | 107.56460      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN87           | On 20/03/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.40306      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN88           | On 20/12/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.25419      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN89           | On 20/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.25618      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN90           | On 20/09/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.12258      |                   |                       | 0.00          | 0                | 0.00           |
| NCLN91           | On 20/09/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.24727      |                   |                       | 0.00          | 0                | 0.00           |
| NED11            | On 17/09/2015 | Spot Bond  | 8.49000 |       | 106.68905 |           | 8.49000      | 106.66496      |                   | 17,829,000,000,000.00 | 2,100,000,000 | 700,000,000.00   |                |
| NED13            | On 25/07/2023 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.74507      |                   |                       | 0.00          | 0                | 0.00           |
| NED14            | On 29/11/2023 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.73442      |                   |                       | 0.00          | 0                | 330,000,000.00 |
| NED15            | On 08/04/2024 | Spot Bond  | 9.94000 |       | 104.29874 |           | 9.94000      | 107.23241      |                   |                       | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NED16            | On 08/04/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 104.51005      |                   |            | 0.00          | 0                | 330,000,000.00   |
| NED9             | On 06/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.84003      |                   |            | 0.00          | 0                | 0.00             |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 11.93000 |       | 114.12976 |           | 11.93000     | 114.09383      |                   |            | 0.00          | 0                | 0.00             |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 109.89842      |                   |            | 0.00          | 0                | 330,000,000.00   |
| NHM001           | On 04/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.25875      |                   |            | 0.00          | 8,300,000,000    | 4,150,000,000.00 |
| NILB10           | On 08/12/2016 | Spot Bond  | 2.24000  |       | 167.14147 |           | 2.24000      | 167.12144      |                   |            | 0.00          | 0                | 0.00             |
| NMP20N           | On 24/07/2020 | Spot Bond  | 8.61500  |       | 104.19712 |           | 8.61500      | 104.17324      |                   |            | 0.00          | 0                | 0.00             |
| NPL08            | On 10/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.35857      |                   |            | 0.00          | 0                | 0.00             |
| NPL09            | On 10/09/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.31419      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 9.24500  |       | 105.39232 |           | 9.24500      | 105.36615      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A11           | On 22/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.07379      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.25559      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A16           | On 22/05/2048 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.06950      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A17           | On 22/05/2050 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.07223      |                   |            | 0.00          | 0                | 0.00             |
| NQ1A18           | On 22/05/2049 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.07061      |                   |            | 0.00          | 120,000,000      | 30,000,000.00    |
| NQ1B10           | On 22/05/2020 | Spot Bond  | 9.44500  |       | 105.36690 |           | 9.44500      | 106.59595      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.07228      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B15           | On 22/05/2050 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.07384      |                   |            | 0.00          | 0                | 0.00             |
| NQ1B16           | On 22/05/2049 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.07277      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 9.64500  |       | 105.34171 |           | 9.64500      | 105.31443      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C14           | On 22/05/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.07607      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C15           | On 22/05/2050 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.07492      |                   |            | 0.00          | 0                | 0.00             |
| NQ1C16           | On 22/05/2049 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.07546      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.09511      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| NQF1D6           | On 22/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.08864      |                   |            | 0.00          | 0                | 0.00             |
| NQF1D7           | On 22/05/2050 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.07706      |                   |            | 0.00          | 0                | 0.00             |
| NRA018           | On 30/11/2018 | Spot Bond  | 8.42000   |       | 116.38866 |           | 8.42000      | 116.36244      |                   |            | 0.00          | 0                | 500,000,000.00   |
| NRA022           | On 31/10/2022 | Spot Bond  | 8.97500   |       | 122.62105 |           | 8.97500      | 122.59179      |                   |            | 0.00          | 0                | 7,564,290,000.00 |
| NRA023           | On 31/05/2023 | Spot Bond  | 2.13500   |       | 172.00951 |           | 2.13500      | 171.98938      |                   |            | 0.00          | 0                | 8,400,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  | 9.41500   |       | 124.91241 |           | 9.41500      | 124.88102      |                   |            | 0.00          | 0                | 0.00             |
| NTC12            | On 25/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.55119      |                   |            | 0.00          | 0                | 0.00             |
| NTC13            | On 31/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.50252      |                   |            | 0.00          | 0                | 0.00             |
| NTC15            | On 26/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.16111      |                   |            | 0.00          | 0                | 0.00             |
| NTC16            | On 22/03/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.28494      |                   |            | 0.00          | 0                | 0.00             |
| NTC17            | On 27/02/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.98119       |                   |            | 0.00          | 0                | 0.00             |
| NTC18            | On 27/02/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.98050       |                   |            | 0.00          | 0                | 80,000,000.00    |
| NYT101           | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.95466       |                   |            | 0.00          | 0                | 35,000,000.00    |
| NYT102           | On 28/05/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.93935       |                   |            | 0.00          | 0                | 0.00             |
| NYT13U           | On 28/05/2020 | Spot Bond  | 100.00000 |       | 15.71311  |           | 100.00000    | 15.67504       |                   |            | 0.00          | 0                | 0.00             |
| OCT1A1           | On 18/10/2015 | Spot Bond  | 100.00000 |       | 40.53653  |           | 100.00000    | 40.43833       |                   |            | 0.00          | 0                | 0.00             |
| OML01            | On 27/10/2015 | Spot Bond  | 7.29000   |       | 104.74750 |           | 7.29000      | 104.72701      |                   |            | 0.00          | 0                | 2,000,000,000.00 |
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 |       | 22.39087  |           | 100.00000    | 22.33662       |                   |            | 0.00          | 0                | 0.00             |
| PBET01           | On 13/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 96.70000       |                   |            | 0.00          | 0                | 0.00             |
| PCF03            | On 06/04/2015 | Spot Bond  | 100.00000 |       | 62.83237  |           | 100.00000    | 62.68015       |                   |            | 0.00          | 0                | 0.00             |
| PMM10            | On 14/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.30413      |                   |            | 0.00          | 0                | 0.00             |
| PMM11            | On 23/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.61352      |                   |            | 0.00          | 0                | 0.00             |
| PMM12            | On 02/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.86833       |                   |            | 0.00          | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| PMM13            | On 06/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.48584      |                   |                          | 0.00           | 0                 | 0.00           |
| PMM14            | On 04/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.36580      |                   |                          | 0.00           | 0                 | 0.00           |
| PPC001           | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.54993      |                   |                          | 0.00           | 0                 | 0.00           |
| PPC002           | On 31/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.48652      |                   |                          | 0.00           | 100,000,000       | 100,000,000.00 |
| PPC003           | On 31/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10138      |                   |                          | 0.00           | 0                 | 0.00           |
| PPC004           | On 30/06/2021 | Spot Bond  | 9.56000   | 102.82184 |           | 9.56000      | 102.68397      |                   |                          | 0.00           | 0                 | 0.00           |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54079      |                   |                          | 0.00           | 0                 | 0.00           |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55646      |                   |                          | 0.00           | 0                 | 0.00           |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56351      |                   |                          | 0.00           | 657,200,000       | 328,600,000.00 |
| PRE1B1           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57918      |                   |                          | 0.00           | 618,600,000       | 309,300,000.00 |
| PRE1C1           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.64647      |                   |                          | 0.00           | 0                 | 0.00           |
| PRE1D1           | On 27/01/2028 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.66210      |                   |                          | 0.00           | 0                 | 0.00           |
| PTH01            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55534      |                   |                          | 0.00           | 0                 | 0.00           |
| R009             | On 15/09/2014 | Spot Bond  | 6.54000   | 106.38782 |           | 6.54000      | 106.36882      |                   |                          | 0.00           | 0                 | 0.00           |
| R009P            | On 15/09/2014 | Spot Bond  | 6.19500   | 99.67856  |           | 6.19500      | 99.66170       |                   |                          | 0.00           | 0                 | 0.00           |
| R010P            | On 21/12/2025 | Spot Bond  | 8.02500   | 41.04763  |           | 8.02500      | 41.03880       |                   |                          | 0.00           | 0                 | 0.00           |
| R157             | On 15/09/2015 | Spot Bond  | 6.53000   | 113.01735 |           | 6.54000      | 112.98705      |                   | 4,432,414,045,733,000.00 | 78,777,036,100 | 18,671,920,100.00 |                |
| R158             | On 15/09/2015 | Spot Bond  | 6.54000   | 113.00681 |           | 6.54000      | 112.98705      |                   |                          | 0.00           | 0                 | 0.00           |
| R158P            | On 15/09/2015 | Spot Bond  | 6.44000   | 93.55156  |           | 6.44000      | 93.53545       |                   |                          | 0.00           | 0                 | 0.00           |
| R159             | On 15/09/2016 | Spot Bond  | 6.54000   | 119.20569 |           | 6.54000      | 119.18484      |                   |                          | 0.00           | 0                 | 5,091,000.00   |
| R159P            | On 15/09/2016 | Spot Bond  | 6.37000   | 87.92810  |           | 6.37000      | 87.91311       |                   |                          | 0.00           | 0                 | 0.00           |
| R186             | On 21/12/2026 | Spot Bond  | 8.19000   | 119.60833 |           | 8.20500      | 119.45332      |                   | 5,286,482,548,893,000.00 | 45,480,164,700 | 44,173,284,200.00 |                |
| R187P            | On 21/12/2026 | Spot Bond  | 7.94500   | 38.30293  |           | 7.94500      | 38.29478       |                   |                          | 0.00           | 0                 | 0.00           |
| R188P            | On 21/12/2027 | Spot Bond  | 7.86500   | 35.79694  |           | 7.86500      | 35.78940       |                   |                          | 0.00           | 0                 | 0.00           |

| Contract Details | Strike | Call / Put    | MTM       | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest      |
|------------------|--------|---------------|-----------|---------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|--------------------|
| R197             |        | On 07/12/2023 | Spot Bond | 1.75000 | 283.74517 |           | 1.73000      | 284.14326      |                   |            | 22,981,848,400,000.00    | 13,132,484,800   | 27,835,540,500.00  |
| R201             |        | On 21/12/2014 | Spot Bond | 5.81500 | 102.48109 |           | 5.82500      | 102.46184      |                   |            | 0.00                     | 0                | 55,210,881,800.00  |
| R202             |        | On 07/12/2033 | Spot Bond | 1.84000 | 228.70248 |           | 1.84000      | 228.67752      |                   |            | 48,647,722,464,000.00    | 26,438,979,600   | 53,722,098,900.00  |
| R2023            |        | On 28/02/2023 | Spot Bond | 7.97500 | 98.54624  |           | 7.99000      | 98.43472       |                   |            | 1,057,752,162,500,000.00 | 32,633,500,000   | 14,450,695,000.00  |
| R203             |        | On 15/09/2017 | Spot Bond | 6.97000 | 107.15723 |           | 6.98000      | 107.10961      |                   |            | 2,424,720,812,000,000.00 | 47,879,600,000   | 177,278,511,700.00 |
| R2030            |        | On 31/01/2030 | Spot Bond | 8.67500 | 94.89476  |           | 8.67500      | 94.87286       |                   |            | 1,424,031,482,375,000.00 | 64,153,485,000   | 43,396,200,100.00  |
| R2032            |        | On 31/03/2032 | Spot Bond | 8.80500 | 97.89267  |           | 8.80500      | 98.40292       |                   |            | 741,511,314,000,000.00   | 84,214,800,000   | 94,914,500,000.00  |
| R2037            |        | On 31/01/2037 | Spot Bond | 8.86500 | 97.08338  |           | 8.86500      | 97.06050       |                   |            | 84,899,218,500,000.00    | 9,576,900,000    | 79,284,885,400.00  |
| R204             |        | On 21/12/2018 | Spot Bond | 7.30500 | 103.98196 |           | 7.31000      | 103.94306      |                   |            | 2,369,579,829,000,000.00 | 24,377,800,000   | 90,363,159,000.00  |
| R2044            |        | On 31/01/2044 | Spot Bond | 8.93000 | 98.76855  |           | 8.93000      | 98.74511       |                   |            | 348,002,100,000,000.00   | 38,970,000,000   | 58,300,000,000.00  |
| R2048            |        | On 28/02/2048 | Spot Bond | 8.92500 | 98.05133  |           | 8.92500      | 98.02807       |                   |            | 798,700,035,000,000.00   | 89,490,200,000   | 10,252,957,200.00  |
| R207             |        | On 15/01/2020 | Spot Bond | 7.55500 | 99.50637  |           | 7.56500      | 99.44309       |                   |            | 1,969,349,762,000,000.00 | 60,668,400,000   | 78,664,697,300.00  |
| R208             |        | On 31/03/2021 | Spot Bond | 7.74000 | 97.70033  |           | 7.76000      | 97.58147       |                   |            | 1,890,354,132,000,000.00 | 44,231,800,000   | 99,802,209,300.00  |
| R209             |        | On 31/03/2036 | Spot Bond | 8.76500 | 78.34181  |           | 8.79000      | 78.12905       |                   |            | 1,200,257,187,500,000.00 | 36,937,500,000   | 78,646,176,400.00  |
| R210             |        | On 31/03/2028 | Spot Bond | 1.77500 | 172.26250 |           | 1.77500      | 172.24402      |                   |            | 8,823,266,205,000.00     | 4,970,854,200    | 26,396,534,800.00  |
| R211             |        | On 31/01/2017 | Spot Bond | 0.90000 | 130.50758 |           | 0.90000      | 130.49669      |                   |            | 19,827,360,000.00        | 22,030,400       | 80,611,266,400.00  |
| R212             |        | On 31/01/2022 | Spot Bond | 1.62000 | 135.31128 |           | 1.62000      | 135.29737      |                   |            | 360,667,269,378,000.00   | 22,634,116,900   | 29,658,473,800.00  |
| R213             |        | On 28/02/2031 | Spot Bond | 8.66000 | 85.48505  |           | 8.68000      | 85.30996       |                   |            | 1,411,683,920,000,000.00 | 63,012,000,000   | 96,337,650,400.00  |
| R214             |        | On 28/02/2041 | Spot Bond | 8.86000 | 75.96937  |           | 8.86000      | 75.95147       |                   |            | 1,144,516,194,000,000.00 | 29,177,900,000   | 48,152,800,000.00  |
| R226C            |        | On 15/09/2014 | Spot Bond | 5.79500 | 99.69925  |           | 5.79500      | 99.68347       |                   |            | 0.00                     | 0                | 0.00               |
| R227C            |        | On 15/03/2015 | Spot Bond | 6.60000 | 96.48142  |           | 6.60000      | 96.46439       |                   |            | 0.00                     | 0                | 0.00               |
| R228C            |        | On 15/09/2015 | Spot Bond | 6.44000 | 93.55156  |           | 6.44000      | 93.53545       |                   |            | 0.00                     | 0                | 0.00               |
| R229C            |        | On 15/03/2016 | Spot Bond | 6.36000 | 90.74225  |           | 6.36000      | 90.72681       |                   |            | 0.00                     | 0                | 0.00               |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R230C            | On 15/09/2016 | Spot Bond  | 6.37000   | 87.92810  |           | 6.37000      | 87.91311       |                   |            | 0.00          | 0                | 0.00          |
| R326C            | On 21/12/2014 | Spot Bond  | 5.83000   | 98.18088  |           | 5.83000      | 98.16549       |                   |            | 0.00          | 0                | 0.00          |
| R327C            | On 21/06/2015 | Spot Bond  | 6.51000   | 94.90104  |           | 6.51000      | 94.88443       |                   |            | 0.00          | 0                | 0.00          |
| R328C            | On 21/12/2015 | Spot Bond  | 6.38000   | 92.06195  |           | 6.38000      | 92.04615       |                   |            | 0.00          | 0                | 0.00          |
| R329C            | On 21/06/2016 | Spot Bond  | 6.36000   | 89.24739  |           | 6.36000      | 89.23212       |                   |            | 0.00          | 0                | 0.00          |
| R330C            | On 21/12/2016 | Spot Bond  | 6.42000   | 86.38034  |           | 6.42000      | 86.36543       |                   |            | 0.00          | 0                | 0.00          |
| R331C            | On 21/06/2017 | Spot Bond  | 6.95500   | 82.48212  |           | 6.95500      | 82.46672       |                   |            | 0.00          | 0                | 0.00          |
| R332C            | On 21/12/2017 | Spot Bond  | 7.00500   | 79.58256  |           | 7.00500      | 79.56759       |                   |            | 0.00          | 0                | 0.00          |
| R333C            | On 21/06/2018 | Spot Bond  | 7.31500   | 76.01616  |           | 7.31500      | 76.00124       |                   |            | 0.00          | 0                | 0.00          |
| R334C            | On 21/12/2018 | Spot Bond  | 7.29500   | 73.39508  |           | 7.29500      | 73.38071       |                   |            | 0.00          | 0                | 0.00          |
| R335C            | On 21/06/2019 | Spot Bond  | 7.27500   | 70.87805  |           | 7.27500      | 70.86422       |                   |            | 0.00          | 0                | 0.00          |
| R336C            | On 21/12/2019 | Spot Bond  | 7.26500   | 68.42545  |           | 7.26500      | 68.41211       |                   |            | 0.00          | 0                | 0.00          |
| R337C            | On 21/06/2020 | Spot Bond  | 7.52500   | 65.07102  |           | 7.52500      | 65.05789       |                   |            | 0.00          | 0                | 0.00          |
| R338C            | On 21/12/2020 | Spot Bond  | 7.50500   | 62.78790  |           | 7.50500      | 62.77527       |                   |            | 0.00          | 0                | 0.00          |
| R339C            | On 21/06/2021 | Spot Bond  | 7.68000   | 59.82544  |           | 7.68000      | 59.81313       |                   |            | 0.00          | 0                | 0.00          |
| R340C            | On 21/12/2021 | Spot Bond  | 7.65000   | 57.73503  |           | 7.65000      | 57.72319       |                   |            | 0.00          | 0                | 0.00          |
| R341C            | On 21/06/2022 | Spot Bond  | 7.62000   | 55.73377  |           | 7.62000      | 55.72239       |                   |            | 0.00          | 0                | 0.00          |
| R342C            | On 21/12/2022 | Spot Bond  | 7.59000   | 53.81745  |           | 7.59000      | 53.80650       |                   |            | 0.00          | 0                | 0.00          |
| R343C            | On 21/06/2023 | Spot Bond  | 7.55000   | 52.02625  |           | 7.55000      | 52.01572       |                   |            | 0.00          | 0                | 0.00          |
| R344C            | On 21/12/2023 | Spot Bond  | 7.51000   | 50.31408  |           | 7.51000      | 50.30395       |                   |            | 0.00          | 0                | 0.00          |
| R345C            | On 21/06/2024 | Spot Bond  | 8.14500   | 45.66961  |           | 8.14500      | 45.65965       |                   |            | 0.00          | 0                | 0.00          |
| R346C            | On 21/12/2024 | Spot Bond  | 8.10500   | 44.05687  |           | 8.10500      | 44.04730       |                   |            | 0.00          | 0                | 0.00          |
| R347C            | On 21/06/2025 | Spot Bond  | 8.06500   | 42.51744  |           | 8.06500      | 42.50826       |                   |            | 0.00          | 0                | 0.00          |
| R348C            | On 21/12/2025 | Spot Bond  | 8.02500   | 41.04763  |           | 8.02500      | 41.03880       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R349C            | On 21/06/2026 | Spot Bond  |     | 7.98500   | 39.64390  |           | 7.98500      | 39.63542       |                   |            | 0.00          | 0                | 0.00          |
| R350C            | On 21/12/2026 | Spot Bond  |     | 7.94500   | 38.30293  |           | 7.94500      | 38.29478       |                   |            | 0.00          | 0                | 0.00          |
| R351C            | On 21/06/2027 | Spot Bond  |     | 7.90500   | 37.02160  |           | 7.90500      | 37.01376       |                   |            | 0.00          | 0                | 0.00          |
| R352C            | On 21/12/2027 | Spot Bond  |     | 7.86500   | 35.79694  |           | 7.86500      | 35.78940       |                   |            | 0.00          | 0                | 0.00          |
| RCSB03           | On 15/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.06536      |                   |            | 0.00          | 0                | 0.00          |
| RCSB04           | On 25/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.02256      |                   |            | 0.00          | 0                | 0.00          |
| RCSB05           | On 12/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.08167      |                   |            | 0.00          | 0                | 0.00          |
| RCSB06           | On 17/01/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.94659      |                   |            | 0.00          | 0                | 0.00          |
| RCSB1U           | On 30/04/2017 | Spot Bond  |     | 100.00000 | 16.10067  |           | 100.00000    | 16.06165       |                   |            | 0.00          | 0                | 0.00          |
| RCSB2U           | On 24/07/2017 | Spot Bond  |     | 100.00000 | 9.32834   |           | 100.00000    | 9.30574        |                   |            | 0.00          | 0                | 0.00          |
| RCSB3U           | On 17/03/2017 | Spot Bond  |     | 100.00000 | 20.22148  |           | 100.00000    | 20.17249       |                   |            | 0.00          | 0                | 0.00          |
| RDFB01           | On 30/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.51188      |                   |            | 0.00          | 0                | 0.00          |
| RDFB02           | On 11/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.53729      |                   |            | 0.00          | 0                | 0.00          |
| RDFB03           | On 22/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.97694      |                   |            | 0.00          | 0                | 0.00          |
| RDFC13           | On 24/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.09769      |                   |            | 0.00          | 0                | 0.00          |
| RDFC15           | On 25/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.13907      |                   |            | 0.00          | 0                | 0.00          |
| RES06            | On 18/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78798      |                   |            | 0.00          | 0                | 0.00          |
| RES12            | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.54663      |                   |            | 0.00          | 0                | 0.00          |
| RES15            | On 12/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.79307      |                   |            | 0.00          | 0                | 0.00          |
| RES18            | On 05/02/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42405      |                   |            | 0.00          | 0                | 0.00          |
| RES24            | On 09/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.55794      |                   |            | 0.00          | 0                | 0.00          |
| RES25            | On 03/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.93127      |                   |            | 0.00          | 0                | 0.00          |
| RES27            | On 21/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.72141      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| RES29            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.96142       |                   |            | 0.00          | 0                | 0.00             |
| RES30            | On 07/03/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.61192      |                   |            | 0.00          | 0                | 3,720,000,000.00 |
| RMBI06           | On 24/07/2038 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00             |
| RP004            | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.21129      |                   |            | 0.00          | 0                | 0.00             |
| RP005            | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.72544      |                   |            | 0.00          | 0                | 0.00             |
| RP006            | On 30/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.83003      |                   |            | 0.00          | 0                | 0.00             |
| RP007            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74458      |                   |            | 0.00          | 0                | 0.00             |
| RP008            | On 30/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74458      |                   |            | 0.00          | 0                | 0.00             |
| RP013            | On 27/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.75553      |                   |            | 0.00          | 0                | 0.00             |
| RP014            | On 27/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.95891      |                   |            | 0.00          | 0                | 0.00             |
| RP016            | On 10/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.16799      |                   |            | 0.00          | 0                | 0.00             |
| RP018            | On 12/02/2020 | Spot Bond  | 12.35000  | 102.84617 |           | 12.35000     | 102.81268      |                   |            | 0.00          | 0                | 0.00             |
| RP019            | On 08/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.83571      |                   |            | 0.00          | 0                | 0.00             |
| RP020            | On 12/02/2020 | Spot Bond  | 100.00000 | 13.57713  |           | 100.00000    | 13.54424       |                   |            | 0.00          | 0                | 0.00             |
| RP024            | On 13/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91053      |                   |            | 0.00          | 0                | 0.00             |
| RP025            | On 21/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.79449      |                   |            | 0.00          | 0                | 0.00             |
| RP026            | On 13/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.67459      |                   |            | 0.00          | 0                | 0.00             |
| RPG02            | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.26760      |                   |            | 0.00          | 0                | 0.00             |
| RPG03            | On 23/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31911      |                   |            | 0.00          | 0                | 0.00             |
| RPP01U           | On 31/08/2018 | Spot Bond  | 100.00000 | 2.78786   |           | 100.00000    | 2.78118        |                   |            | 0.00          | 0                | 0.00             |
| RPP04U           | On 07/10/2016 | Spot Bond  | 100.00000 | 15.18909  |           | 100.00000    | 15.15229       |                   |            | 0.00          | 0                | 0.00             |
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 | 34.98573  |           | 100.00000    | 34.90097       |                   |            | 0.00          | 0                | 0.00             |
| RPP08U           | On 30/04/2020 | Spot Bond  | 100.00000 | 12.73426  |           | 100.00000    | 12.70341       |                   |            | 0.00          | 0                | 0.00             |
| RPP09U           | On 21/11/2016 | Spot Bond  | 100.00000 | 22.35231  |           | 100.00000    | 22.29816       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| RPS001           | On 16/11/2022 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 104.38356      |                   |                       | 0.00          | 0                | 0.00             |
| RPS002           | On 30/04/2025 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.14865      |                   |                       | 0.00          | 0                | 0.00             |
| RW21             | On 21/04/2021 | Spot Bond  | 9.06000 |       | 107.93581 |           | 9.06000      | 107.90968      |                   | 49,105,200,000,000.00 | 5,420,000,000 | 3,470,000,000.00 |                  |
| RW23             | On 10/12/2023 | Spot Bond  | 9.24000 |       | 94.06297  |           | 9.24000      | 103.63408      |                   |                       | 0.00          | 0                | 0.00             |
| RW28             | On 10/12/2028 | Spot Bond  | 9.83000 |       | 87.79095  |           | 9.83000      | 105.27577      |                   |                       | 0.00          | 0                | 0.00             |
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 97.78560       |                   |                       | 0.00          | 0                | 0.00             |
| SBK12            | On 24/11/2016 | Spot Bond  | 7.74000 |       | 108.99688 |           | 7.74000      | 108.97440      |                   |                       | 0.00          | 0                | 2,150,000,000.00 |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.02105      |                   |                       | 0.00          | 0                | 0.00             |
| SBK14            | On 01/12/2017 | Spot Bond  | 9.03000 |       | 104.01616 |           | 9.03000      | 103.99106      |                   |                       | 0.00          | 0                | 0.00             |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.81318      |                   |                       | 0.00          | 0                | 0.00             |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.87814      |                   |                       | 0.00          | 0                | 0.00             |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.58493      |                   |                       | 0.00          | 0                | 27,500,000.00    |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.73448      |                   |                       | 0.00          | 0                | 0.00             |
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.72137      |                   |                       | 0.00          | 0                | 0.00             |
| SBK7             | On 24/05/2015 | Spot Bond  | 7.19000 |       | 104.19731 |           | 7.19000      | 104.17730      |                   |                       | 0.00          | 0                | 1,010,000,000.00 |
| SBK9             | On 10/04/2018 | Spot Bond  | 8.81000 |       | 101.92587 |           | 8.81000      | 101.90186      |                   |                       | 0.00          | 0                | 2,360,000,000.00 |
| SBN27            | On 15/09/2015 | Spot Bond  | 8.00000 |       | 111.48434 |           | 8.00000      | 111.46057      |                   |                       | 0.00          | 0                | 0.00             |
| SBN29            | On 15/09/2015 | Spot Bond  | 7.86000 |       | 111.62891 |           | 7.86000      | 111.60552      |                   |                       | 0.00          | 0                | 0.00             |
| SBN31            | On 15/09/2015 | Spot Bond  | 7.79000 |       | 111.70131 |           | 7.79000      | 111.67811      |                   |                       | 0.00          | 0                | 0.00             |
| SBN33            | On 15/09/2017 | Spot Bond  | 8.38000 |       | 103.34740 |           | 8.38000      | 103.32435      |                   |                       | 0.00          | 0                | 0.00             |
| SBN34            | On 15/09/2015 | Spot Bond  | 7.93500 |       | 111.55142 |           | 7.93500      | 111.52783      |                   |                       | 0.00          | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  | 7.90000 |       | 111.58757 |           | 7.90000      | 111.56408      |                   |                       | 0.00          | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.36431      |                   |                       | 0.00          | 0                | 0.00             |

| Contract Details |               |           | Strike | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest     |
|------------------|---------------|-----------|--------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| SBN50            | On 23/09/2014 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000      | 101.56120      |                   |            | 0.00                 | 0                | 0.00              |
| SBN51            | On 03/10/2016 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000      | 101.10612      |                   |            | 0.00                 | 0                | 0.00              |
| SBS13            | On 22/09/2017 | Spot Bond |        |            | 8.03000   | 106.13719 |           | 8.03000      | 106.11449      |                   |            | 0.00                 | 0                | 0.00              |
| SBS15            | On 26/04/2016 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000      | 101.25860      |                   |            | 0.00                 | 0                | 0.00              |
| SBS16            | On 22/09/2018 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000      | 101.26546      |                   |            | 0.00                 | 0                | 0.00              |
| SBS18            | On 23/06/2018 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000      | 105.30295      |                   |            | 0.00                 | 0                | 0.00              |
| SBS19            | On 23/06/2021 | Spot Bond |        |            | 8.91000   | 108.17228 |           | 8.91000      | 108.14652      |                   |            | 0.00                 | 0                | 0.00              |
| SBS20            | On 15/05/2026 | Spot Bond |        |            | 9.85500   | 104.14820 |           | 9.85500      | 104.12099      |                   |            | 0.00                 | 0                | 0.00              |
| SBS21            | On 15/05/2026 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000      | 100.24807      |                   |            | 0.00                 | 0                | 0.00              |
| SBS22            | On 24/05/2015 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000      | 100.45085      |                   |            | 0.00                 | 0                | 0.00              |
| SBS23            | On 23/05/2017 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000      | 100.26367      |                   |            | 0.00                 | 0                | 0.00              |
| SBS24            | On 24/05/2019 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000      | 102.47184      |                   |            | 0.00                 | 0                | 0.00              |
| SBS25            | On 24/05/2019 | Spot Bond |        |            | 8.40000   | 104.07464 |           | 8.40000      | 104.05137      |                   |            | 0.00                 | 0                | 1,160,000,000.00  |
| SBS26U           | On 28/02/2017 | Spot Bond |        |            | 100.00000 | 13.13926  |           | 100.00000    | 13.10986       |                   |            | 0.00                 | 0                | 0.00              |
| SBS27            | On 20/02/2024 | Spot Bond |        |            | 9.53000   | 103.87984 |           | 9.53000      | 103.85357      |                   |            | 1,143,600,000,000.00 | 120,000,000      | 2,560,000,000.00  |
| SBS28            | On 23/04/2017 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000      | 100.80206      |                   |            | 0.00                 | 40,000,000       | 150,000,000.00    |
| SBS29            | On 12/06/2019 | Spot Bond |        |            | 9.04000   | 100.44393 |           | 9.04000      | 100.41967      |                   |            | 0.00                 | 0                | 0.00              |
| SBS3             | On 25/05/2026 | Spot Bond |        |            | 8.90500   | 97.00091  |           | 8.90500      | 96.97795       |                   |            | 0.00                 | 0                | 0.00              |
| SBS30            | On 12/06/2019 | Spot Bond |        |            | 0.00000   | 100.00000 |           | 0.00000      | 101.40359      |                   |            | 0.00                 | 0                | 0.00              |
| SBS31            | On 27/06/2027 | Spot Bond |        |            | 9.85500   | 128.94599 |           | 9.85500      | 101.47384      |                   |            | 0.00                 | 0                | 0.00              |
| SBS4             | On 16/11/2021 | Spot Bond |        |            | 9.46000   | 97.95584  |           | 9.46000      | 97.93124       |                   |            | 0.00                 | 0                | 0.00              |
| SBS9             | On 07/07/2016 | Spot Bond |        |            | 7.59000   | 108.09520 |           | 7.59000      | 108.07332      |                   |            | 0.00                 | 0                | 10,993,200,000.00 |
| SBSI11           | On 07/12/2023 | Spot Bond |        |            | 2.26000   | 128.19675 |           | 2.26000      | 273.04901      |                   |            | 0.00                 | 0                | 0.00              |
| SBSI12           | On 31/01/2017 | Spot Bond |        |            | 1.54500   | 102.44877 |           | 1.54500      | 128.52939      |                   |            | 0.00                 | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| SCM107           | On 15/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 106.44000      |                   |                       | 0.00          | 0                | 0.00             |
| SF2A1U           | On 11/02/2045 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |                       | 0.00          | 0                | 0.00             |
| SF2A2U           | On 11/02/2045 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |                       | 0.00          | 0                | 0.00             |
| SF2BU            | On 11/02/2045 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |                       | 0.00          | 0                | 0.00             |
| SF2CU            | On 11/02/2045 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |                       | 0.00          | 0                | 0.00             |
| SF2DU            | On 11/02/2045 | Spot Bond  | 100.00000 |       | 0.00000   |           | 100.00000    | 0.00000        |                   |                       | 0.00          | 0                | 0.00             |
| SGI002           | On 10/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.85334      |                   |                       | 0.00          | 0                | 0.00             |
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 |       | 16.02160  |           | 100.00000    | 15.98279       |                   |                       | 0.00          | 0                | 0.00             |
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   |       | 162.64036 |           | 0.00000      | 82.63494       |                   |                       | 0.00          | 0                | 0.00             |
| SHI05            | On 31/01/2017 | Spot Bond  | 2.17000   |       | 112.92314 |           | 2.17000      | 126.65767      |                   |                       | 0.00          | 0                | 0.00             |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   |       | 102.58449 |           | 6.50000      | 102.56656      |                   |                       | 0.00          | 0                | 0.00             |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.52507      |                   |                       | 0.00          | 0                | 1,700,000,000.00 |
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.15621      |                   |                       | 0.00          | 0                | 0.00             |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 103.21218      |                   |                       | 0.00          | 0                | 0.00             |
| SHS05            | On 29/06/2017 | Spot Bond  | 9.01000   |       | 100.75079 |           | 9.01000      | 100.72654      |                   | 26,129,000,000,000.00 | 2,900,000,000 | 1,710,000,000.00 |                  |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.49282      |                   |                       | 0.00          | 0                | 0.00             |
| SHS07            | On 10/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.23273      |                   |                       | 0.00          | 0                | 0.00             |
| SHS08            | On 21/05/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.27204      |                   |                       | 0.00          | 0                | 0.00             |
| SHS09            | On 21/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.15233      |                   |                       | 0.00          | 0                | 0.00             |
| SHS11U           | On 19/11/2016 | Spot Bond  | 100.00000 |       | 13.68475  |           | 100.00000    | 13.65160       |                   |                       | 0.00          | 0                | 0.00             |
| SHS12            | On 12/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.51618      |                   |                       | 0.00          | 0                | 0.00             |
| SHS13U           | On 21/05/2015 | Spot Bond  | 100.00000 |       | 54.26191  |           | 100.00000    | 54.09250       |                   |                       | 0.00          | 0                | 0.00             |
| SHS14            | On 17/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.40949      |                   |                       | 0.00          | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|------------------|
| SHS15U           | On 19/09/2014 | Spot Bond  | 100.00000 |       | 94.07216  |           | 100.00000    | 93.83033       |                   |                       | 0.00          | 0                | 0.00             |
| SHS16U           | On 29/06/2016 | Spot Bond  | 100.00000 |       | 24.19796  |           | 100.00000    | 24.13934       |                   |                       | 0.00          | 0                | 0.00             |
| SHS17U           | On 30/09/2016 | Spot Bond  | 100.00000 |       | 26.98832  |           | 100.00000    | 26.90406       |                   |                       | 0.00          | 0                | 0.00             |
| SHS18U           | On 30/11/2016 | Spot Bond  | 100.00000 |       | 24.21396  |           | 100.00000    | 24.10003       |                   |                       | 0.00          | 0                | 0.00             |
| SHS19            | On 10/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00             |
| SHS20            | On 19/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.28976      |                   |                       | 0.00          | 0                | 0.00             |
| SHS21            | On 06/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.31752      |                   |                       | 0.00          | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 7.79000   |       | 103.62389 |           | 7.79000      | 103.60237      |                   |                       | 0.00          | 0                | 1,740,000,000.00 |
| SLI3             | On 15/08/2023 | Spot Bond  | 8.91000   |       | 98.99963  |           | 8.91000      | 99.56525       |                   |                       | 0.00          | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  | 8.33000   |       | 103.47949 |           | 8.33000      | 103.45654      |                   |                       | 0.00          | 0                | 1,920,000,000.00 |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.01900      |                   |                       | 0.00          | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.30028      |                   |                       | 0.00          | 0                | 35,000,000.00    |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.01974      |                   |                       | 0.00          | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.53404      |                   |                       | 0.00          | 0                | 0.00             |
| SSA01            | On 28/06/2016 | Spot Bond  | 8.08000   |       | 104.15425 |           | 8.08000      | 104.13171      |                   |                       | 0.00          | 0                | 0.00             |
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.86721      |                   |                       | 0.00          | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.11786      |                   |                       | 0.00          | 0                | 0.00             |
| SSA05            | On 16/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.79429      |                   |                       | 0.00          | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  | 9.31000   |       | 97.52321  |           | 9.31000      | 97.49897       |                   | 18,620,000,000,000.00 | 2,000,000,000 | 2,420,000,000.00 |                  |
| SSN001           | On 01/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.87501       |                   |                       | 0.00          | 0                | 0.00             |
| SSN002           | On 26/03/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.31500      |                   |                       | 0.00          | 0                | 0.00             |
| SSN003           | On 25/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.67155      |                   |                       | 0.00          | 0                | 0.00             |
| SSN004           | On 31/03/2021 | Spot Bond  | 9.36800   |       | 90.07218  |           | 9.36800      | 90.04966       |                   |                       | 0.00          | 0                | 0.00             |
| SSN005           | On 31/03/2021 | Spot Bond  | 9.43000   |       | 89.79687  |           | 9.43000      | 89.77427       |                   |                       | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| SSN006           | On 21/12/2014 | Spot Bond  |     | 7.07000 | 102.08133 |           | 7.07000      | 102.06199      |                   |            | 0.00          | 0                | 0.00          |
| SSN007           | On 15/01/2020 | Spot Bond  |     | 8.82500 | 94.19784  |           | 8.82500      | 94.17574       |                   |            | 0.00          | 0                | 0.00          |
| SSN008           | On 18/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.44448      |                   |            | 0.00          | 0                | 0.00          |
| SSN009           | On 15/09/2017 | Spot Bond  |     | 8.16000 | 103.93023 |           | 8.16000      | 103.90765      |                   |            | 0.00          | 0                | 0.00          |
| SSN011           | On 31/01/2025 | Spot Bond  |     | 2.44000 | 108.18091 |           | 2.44000      | 108.57992      |                   |            | 0.00          | 0                | 0.00          |
| SSN012           | On 21/12/2018 | Spot Bond  |     | 8.26000 | 100.51748 |           | 8.26000      | 100.49526      |                   |            | 0.00          | 0                | 0.00          |
| SSN015           | On 26/08/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SSN017           | On 21/12/2026 | Spot Bond  |     | 9.62500 | 108.12850 |           | 9.62500      | 108.10073      |                   |            | 0.00          | 0                | 0.00          |
| SSN018           | On 02/09/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.87057       |                   |            | 0.00          | 0                | 0.00          |
| SSN019           | On 04/09/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.82784       |                   |            | 0.00          | 0                | 0.00          |
| SSN020           | On 18/09/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.36934      |                   |            | 0.00          | 0                | 0.00          |
| SSN021           | On 28/02/2031 | Spot Bond  |     | 9.91000 | 76.50797  |           | 9.91000      | 76.48786       |                   |            | 0.00          | 0                | 0.00          |
| SSN024           | On 21/01/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.74472      |                   |            | 0.00          | 0                | 0.00          |
| SSN025           | On 04/03/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.80129       |                   |            | 0.00          | 0                | 0.00          |
| SSN026           | On 16/01/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.76518      |                   |            | 0.00          | 0                | 0.00          |
| SY1098           | On 22/08/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1101           | On 26/08/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| SY1103           | On 29/08/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.95075       |                   |            | 0.00          | 0                | 0.00          |
| SY1107           | On 09/09/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.77013       |                   |            | 0.00          | 0                | 0.00          |
| SY1108           | On 10/09/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.75410       |                   |            | 0.00          | 0                | 0.00          |
| SY1113           | On 16/09/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.65536       |                   |            | 0.00          | 0                | 0.00          |
| SY1127           | On 21/10/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.05478       |                   |            | 0.00          | 0                | 0.00          |
| SY1130           | On 22/08/2014 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| SY1132           | On 26/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| SY1133           | On 29/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94992       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1134           | On 29/08/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.64702       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1136           | On 05/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.83314       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1138           | On 02/02/2015 | Spot Bond  | 0.00000   | 100.12995 |           | 0.00000      | 98.93949       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1139           | On 11/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.73128       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1140           | On 09/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.76362       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1141           | On 15/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.67009       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1142           | On 14/11/2014 | Spot Bond  | 100.00000 | 82.20721  |           | 100.00000    | 82.02247       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1143           | On 18/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.55608       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1144           | On 22/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.53918       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1146           | On 16/09/2014 | Spot Bond  | 100.00000 | 94.80519  |           | 100.00000    | 94.55959       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1147           | On 22/09/2014 | Spot Bond  | 100.00000 | 93.35038  |           | 100.00000    | 93.11224       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1150           | On 18/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.79309       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1151           | On 17/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.62383       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1152           | On 22/09/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.53763       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1154           | On 24/11/2014 | Spot Bond  | 100.00000 | 80.39648  |           | 100.00000    | 80.21978       |                   | 5,880,000,000,000,000.00 | 58,800,000,000 | 19,600,000,000.00 |                |
| SY1155           | On 26/09/2014 | Spot Bond  | 100.00000 | 92.40506  |           | 100.00000    | 92.17172       |                   |                          | 0.00           | 0                 | 0.00           |
| SY1156           | On 25/11/2014 | Spot Bond  | 100.00000 | 80.21978  |           | 100.00000    | 80.04386       |                   |                          | 0.00           | 0                 | 0.00           |
| SZ18             | On 30/09/2015 | Spot Bond  | 7.00000   | 110.76394 |           | 7.00000      | 110.74312      |                   |                          | 0.00           | 0                 | 280,000,000.00 |
| SZ25             | On 30/09/2025 | Spot Bond  | 8.81500   | 104.94181 |           | 8.81500      | 104.91709      |                   |                          | 0.00           | 0                 | 0.00           |
| TF105U           | On 25/10/2014 | Spot Bond  | 100.00000 | 87.32775  |           | 100.00000    | 87.12228       |                   |                          | 0.00           | 0                 | 0.00           |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 | 37.20535  |           | 100.00000    | 37.11522       |                   |                          | 0.00           | 0                 | 0.00           |
| TFS110           | On 18/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.71409      |                   |                          | 0.00           | 0                 | 0.00           |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TFS112           | On 02/05/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.39580      |                   |            | 0.00          | 0                | 0.00          |
| TFS117           | On 02/09/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.86975       |                   |            | 0.00          | 0                | 0.00          |
| TFS121           | On 20/02/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.10484      |                   |            | 0.00          | 0                | 0.00          |
| TFS122           | On 20/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.18653      |                   |            | 0.00          | 0                | 0.00          |
| TFS123           | On 20/03/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.25049      |                   |            | 0.00          | 0                | 0.00          |
| TFS125           | On 23/10/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 98.98298       |                   |            | 0.00          | 0                | 0.00          |
| TFS126           | On 21/11/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 98.47530       |                   |            | 0.00          | 0                | 0.00          |
| TFS127           | On 04/12/2014 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 98.29054       |                   |            | 0.00          | 0                | 0.00          |
| TFS83            | On 28/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.52464      |                   |            | 0.00          | 0                | 0.00          |
| TFS84            | On 28/07/2016 | Spot Bond  | 7.79000 |       | 102.29099 |           | 7.79000      | 102.26975      |                   |            | 0.00          | 0                | 0.00          |
| TH10A1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.75486      |                   |            | 0.00          | 0                | 0.00          |
| TH10A2           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.77577      |                   |            | 0.00          | 0                | 0.00          |
| TH10A3           | On 18/07/2017 | Spot Bond  | 7.83000 |       | 100.83834 |           | 7.83000      | 100.81730      |                   |            | 0.00          | 0                | 0.00          |
| TH10A4           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.74337      |                   |            | 0.00          | 0                | 0.00          |
| TH10A5           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.76950      |                   |            | 0.00          | 0                | 0.00          |
| TH10A6           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.78054      |                   |            | 0.00          | 0                | 0.00          |
| TH10A7           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.74337      |                   |            | 0.00          | 21,518,000       | 5,379,500.00  |
| TH10A8           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.76950      |                   |            | 0.00          | 0                | 0.00          |
| TH10A9           | On 18/07/2017 | Spot Bond  | 7.16000 |       | 81.59535  |           | 7.16000      | 100.74832      |                   |            | 0.00          | 0                | 0.00          |
| TH10B1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.82067      |                   |            | 0.00          | 0                | 0.00          |
| TH10B2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.81649      |                   |            | 0.00          | 0                | 0.00          |
| TH10C1           | On 18/10/2038 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.91653      |                   |            | 0.00          | 0                | 0.00          |
| TH10C2           | On 18/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.90300      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TH10D1           | On 18/10/2038 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.30974      |                   |            | 0.00          | 0                | 0.00             |
| TH10D2           | On 18/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.26341      |                   |            | 0.00          | 0                | 0.00             |
| TH11A1           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.74232      |                   |            | 0.00          | 0                | 0.00             |
| TH11A2           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.77577      |                   |            | 0.00          | 0                | 0.00             |
| TH11A3           | On 18/07/2018 | Spot Bond  | 8.73000   |       | 100.93311 |           | 8.73000      | 100.81600      |                   |            | 0.00          | 0                | 0.00             |
| TH11A4           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.73918      |                   |            | 0.00          | 80,000,000       | 20,000,000.00    |
| TH11A5           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.76950      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| TH11A6           | On 18/07/2041 | Spot Bond  | 8.78000   |       | 94.93314  |           | 8.78000      | 98.88339       |                   |            | 0.00          | 0                | 0.00             |
| TH11A7           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.73290      |                   |            | 0.00          | 120,000,000      | 30,000,000.00    |
| TH11A8           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.76950      |                   |            | 0.00          | 0                | 0.00             |
| TH11B1           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.82275      |                   |            | 0.00          | 0                | 0.00             |
| TH11B2           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.81127      |                   |            | 0.00          | 0                | 1,500,000,000.00 |
| TH11B3           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.80709      |                   |            | 0.00          | 0                | 0.00             |
| TH11C1           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.91445      |                   |            | 0.00          | 0                | 0.00             |
| TH11C2           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.91029      |                   |            | 0.00          | 0                | 0.00             |
| TH11C3           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.87384      |                   |            | 0.00          | 0                | 0.00             |
| TH11D1           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.23764      |                   |            | 0.00          | 0                | 0.00             |
| TH11D2           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.24176      |                   |            | 0.00          | 0                | 0.00             |
| TH11D3           | On 18/07/2041 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.22114      |                   |            | 0.00          | 0                | 0.00             |
| TH9A10           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.78282      |                   |            | 0.00          | 0                | 0.00             |
| THE8A1           | On 18/04/2036 | Spot Bond  | 101.06155 |       | 6.36344   |           | 101.06155    | 6.34789        |                   |            | 0.00          | 0                | 0.00             |
| THE8A2           | On 18/04/2036 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.73918      |                   |            | 0.00          | 0                | 0.00             |
| THE8A3           | On 18/04/2036 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.88327      |                   |            | 0.00          | 0                | 0.00             |
| THE8B1           | On 18/04/2036 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.83319      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| THE8C1           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.87489      |                   |            | 0.00                 | 0                | 0.00              |
| THE8D1           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31386      |                   |            | 0.00                 | 0                | 0.00              |
| THE9A1           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12049      |                   |            | 0.00                 | 0                | 0.00              |
| THE9A2           | On 18/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76697      |                   |            | 0.00                 | 0                | 0.00              |
| THE9A3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.77754      |                   |            | 0.00                 | 0                | 0.00              |
| THE9A5           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76697      |                   |            | 0.00                 | 0                | 0.00              |
| THE9A6           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.77754      |                   |            | 0.00                 | 0                | 0.00              |
| THE9A7           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.78282      |                   |            | 0.00                 | 0                | 0.00              |
| THE9A8           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.76063      |                   |            | 0.00                 | 0                | 0.00              |
| THE9A9           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.77754      |                   |            | 0.00                 | 0                | 0.00              |
| THE9B1           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.83565      |                   |            | 0.00                 | 0                | 0.00              |
| THE9B2           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.83565      |                   |            | 0.00                 | 0                | 0.00              |
| THE9B3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.83565      |                   |            | 0.00                 | 0                | 0.00              |
| THE9C1           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.92008      |                   |            | 0.00                 | 0                | 0.00              |
| THE9C2           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.94117      |                   |            | 0.00                 | 0                | 0.00              |
| THE9C3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91481      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D1           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.33550      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D2           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36171      |                   |            | 0.00                 | 0                | 0.00              |
| THE9D3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.35122      |                   |            | 0.00                 | 0                | 0.00              |
| TL15             | On 29/04/2015 | Spot Bond  | 7.44000   | 106.74927 |           | 7.44000      | 106.72797      |                   |            | 0.00                 | 0                | 1,260,000,000.00  |
| TL20             | On 22/02/2020 | Spot Bond  | 9.56500   | 88.28920  |           | 9.56500      | 88.23682       |                   |            | 0.00                 | 0                | 0.00              |
| TN17             | On 14/11/2017 | Spot Bond  | 7.82000   | 106.61392 |           | 7.82000      | 106.59170      |                   |            | 0.00                 | 0                | 76,028,200,000.00 |
| TN20             | On 17/09/2020 | Spot Bond  | 9.15000   | 110.81152 |           | 9.15000      | 110.78458      |                   |            | 1,198,650,000,000.00 | 131,000,000      | 33,653,929,300.00 |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| TN20U            | On 14/04/2020 | Spot Bond  | 100.00000 |       | 0.74701   |           | 100.00000    | 0.74468        |                   |            | 0.00                  | 0                | 0.00              |
| TN23             | On 06/11/2023 | Spot Bond  | 9.31000   |       | 112.35826 |           | 9.31000      | 112.33048      |                   |            | 0.00                  | 0                | 4,880,000,000.00  |
| TN25             | On 19/08/2025 | Spot Bond  | 9.54500   |       | 99.89988  |           | 9.54500      | 99.87457       |                   |            | 4,772,500,000,000.00  | 500,000,000      | 17,000,000,000.00 |
| TN27             | On 14/11/2027 | Spot Bond  | 9.57000   |       | 97.54834  |           | 9.57000      | 97.52357       |                   |            | 10,144,200,000,000.00 | 1,060,000,000    | 3,470,000,000.00  |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.95335      |                   |            | 0.00                  | 0                | 0.00              |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.16294      |                   |            | 0.00                  | 80,000,000       | 1,520,000,000.00  |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.22452      |                   |            | 0.00                  | 0                | 0.00              |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.23021      |                   |            | 0.00                  | 0                | 0.00              |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.23072      |                   |            | 0.00                  | 0                | 0.00              |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.25844      |                   |            | 0.00                  | 0                | 0.00              |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.31593      |                   |            | 0.00                  | 0                | 0.00              |
| TORQ7            | On 15/08/2025 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.21987      |                   |            | 0.00                  | 0                | 0.00              |
| TPDA01           | On 05/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.11416      |                   |            | 0.00                  | 0                | 60,000,000.00     |
| TPDA02           | On 05/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.93934      |                   |            | 0.00                  | 0                | 55,000,000.00     |
| TPDA03           | On 05/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.95973      |                   |            | 0.00                  | 0                | 0.00              |
| TPDA04           | On 10/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.81472      |                   |            | 0.00                  | 0                | 0.00              |
| TPDA05           | On 10/04/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.87233      |                   |            | 0.00                  | 0                | 0.00              |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  |       | 99.89298  |           | 10.00000     | 99.86623       |                   |            | 0.00                  | 0                | 0.00              |
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   |       | 99.89564  |           | 9.75000      | 99.86957       |                   |            | 0.00                  | 0                | 0.00              |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 |       | 9.89725   |           | 100.00000    | 9.87172        |                   |            | 0.00                  | 0                | 0.00              |
| TRAA1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.56250      |                   |            | 0.00                  | 0                | 0.00              |
| TRAA2            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.66278      |                   |            | 0.00                  | 0                | 0.00              |
| TRAB1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.71847      |                   |            | 0.00                  | 0                | 0.00              |
| TRAC1            | On 14/06/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.72961      |                   |            | 0.00                  | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TRAD1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.04118      |                   |            | 0.00          | 0                | 0.00          |
| TRAE1            | On 14/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.72941      |                   |            | 0.00          | 0                | 0.00          |
| TSE01U           | On 31/07/2019 | Spot Bond  |     | 100.00000 | 12.31102  |           | 100.00000    | 12.25688       |                   |            | 0.00          | 0                | 0.00          |
| TSP150           | On 02/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.41422       |                   |            | 0.00          | 0                | 0.00          |
| TSP152           | On 13/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.73622       |                   |            | 0.00          | 0                | 0.00          |
| TSP153           | On 27/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.53035       |                   |            | 0.00          | 0                | 0.00          |
| TSP156           | On 22/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.53873       |                   |            | 0.00          | 0                | 0.00          |
| TSP158           | On 05/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.87584       |                   |            | 0.00          | 0                | 0.00          |
| TSP160           | On 19/02/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.06725       |                   |            | 0.00          | 0                | 0.00          |
| TSP161           | On 05/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.43922       |                   |            | 0.00          | 0                | 0.00          |
| TSP162           | On 18/09/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.60670       |                   |            | 0.00          | 0                | 0.00          |
| TSP163           | On 19/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.24321       |                   |            | 0.00          | 0                | 0.00          |
| TSP164           | On 02/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.00861       |                   |            | 0.00          | 0                | 0.00          |
| TSP165           | On 16/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.13236       |                   |            | 0.00          | 0                | 0.00          |
| TSP166           | On 16/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.77683       |                   |            | 0.00          | 0                | 0.00          |
| TSP167           | On 28/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.07017       |                   |            | 0.00          | 0                | 0.00          |
| TSP168           | On 11/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.79362       |                   |            | 0.00          | 0                | 250,000.00    |
| TSP169           | On 08/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.66859       |                   |            | 0.00          | 0                | 0.00          |
| TSP170           | On 09/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.09778       |                   |            | 0.00          | 0                | 0.00          |
| TSP171           | On 23/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 93.94759       |                   |            | 0.00          | 0                | 0.00          |
| TSP172           | On 06/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 93.63234       |                   |            | 0.00          | 0                | 0.00          |
| TSP173           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 93.29441       |                   |            | 0.00          | 0                | 0.00          |
| TTO01U           | On 28/08/2019 | Spot Bond  |     | 100.00000 | 12.16953  |           | 100.00000    | 12.14005       |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TWC04U           | On 19/01/2015 | Spot Bond  | 100.00000 | 77.11081  | 100.00000 | 76.80237     |                | 0.00              |            | 0             | 0.00             |               |
| TWC058           | On 13/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.61427    |                | 0.00              |            | 0             | 0.00             |               |
| TWC059           | On 15/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.59721    |                | 0.00              |            | 0             | 0.00             |               |
| TWC060           | On 17/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.56489    |                | 0.00              |            | 0             | 0.00             |               |
| TWC061           | On 26/08/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.55105    |                | 0.00              |            | 0             | 0.00             |               |
| TWC062           | On 20/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.54865    |                | 0.00              |            | 0             | 0.00             |               |
| TWC063           | On 22/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.49642    |                | 0.00              |            | 0             | 0.00             |               |
| TWC064           | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.19405    |                | 0.00              |            | 0             | 0.00             |               |
| TWC065           | On 26/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.12322    |                | 0.00              |            | 0             | 0.00             |               |
| TWC066           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.08793    |                | 0.00              |            | 0             | 0.00             |               |
| TWCJ12           | On 17/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.62908    |                | 0.00              |            | 0             | 0.00             |               |
| TWCJ13           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.09821    |                | 0.00              |            | 0             | 0.00             |               |
| TWCM12           | On 17/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.57302    |                | 0.00              |            | 0             | 0.00             |               |
| TWCM13           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.08862    |                | 0.00              |            | 0             | 0.00             |               |
| UG21             | On 02/03/2021 | Spot Bond  | 9.16000   | 107.26272 | 9.16000   | 107.23662    |                | 0.00              |            | 0             | 0.00             |               |
| UTR042           | On 19/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                | 0.00              |            | 0             | 0.00             |               |
| UTR043           | On 06/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                | 0.00              |            | 0             | 0.00             |               |
| VKC03            | On 26/09/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.02909    |                | 0.00              |            | 0             | 0.00             |               |
| VKC04            | On 27/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.99331    |                | 0.00              |            | 0             | 0.00             |               |
| VKE01            | On 08/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.35187    |                | 0.00              |            | 0             | 0.00             |               |
| VKE02            | On 08/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.36339    |                | 0.00              |            | 0             | 0.00             |               |
| VKE03            | On 08/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.36395    |                | 0.00              |            | 0             | 0.00             |               |
| VKE04            | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.09413    |                | 0.00              |            | 0             | 0.00             |               |
| VKE05            | On 28/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.12523    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details           | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value                    | Contracts Traded     | Open Interest             |
|----------------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------------------|----------------------|---------------------------|
| WS04                       | On 30/05/2016 | Spot Bond  | 6.93000   | 112.06939 |           | 6.93000      | 112.04864      |                   |            | 0.00                             | 0                    | 10,000,000,000.00         |
| WS05                       | On 01/08/2018 | Spot Bond  | 1.39000   | 238.73384 |           | 1.39000      | 238.71080      |                   |            | 0.00                             | 0                    | 2,000,000,000.00          |
| WSP1                       | On 28/05/2015 | Spot Bond  | 6.86000   | 103.75085 |           | 6.86000      | 103.73184      |                   |            | 0.00                             | 0                    | 0.00                      |
| WSP2                       | On 28/05/2017 | Spot Bond  | 7.48000   | 105.92411 |           | 7.48000      | 105.90298      |                   |            | 0.00                             | 0                    | 4,100,000,000.00          |
| WSP3                       | On 28/05/2019 | Spot Bond  | 7.86500   | 106.63331 |           | 7.86500      | 106.61096      |                   |            | 0.00                             | 0                    | 0.00                      |
| WSP4                       | On 28/05/2020 | Spot Bond  | 8.19000   | 105.86058 |           | 8.19000      | 105.83749      |                   |            | 0.00                             | 0                    | 0.00                      |
| WSP5                       | On 28/05/2021 | Spot Bond  | 8.30000   | 105.76647 |           | 8.30000      | 105.74310      |                   |            | 3,320,000,000,000.00             | 400,000,000          | 2,700,000,000.00          |
| Z014                       | On 30/06/2015 | Spot Bond  | 6.49000   | 94.76189  |           | 6.49000      | 94.74544       |                   |            | 0.00                             | 0                    | 0.00                      |
| Z020                       | On 19/10/2015 | Spot Bond  | 6.42000   | 93.02129  |           | 6.42000      | 93.00524       |                   |            | 0.00                             | 0                    | 0.00                      |
| Z025                       | On 30/11/2014 | Spot Bond  | 5.84000   | 98.50276  |           | 5.84000      | 98.48724       |                   |            | 0.00                             | 0                    | 0.00                      |
| Z071                       | On 01/07/2015 | Spot Bond  | 6.49000   | 94.74544  |           | 6.49000      | 94.72900       |                   |            | 0.00                             | 0                    | 0.00                      |
| Z083                       | On 30/09/2019 | Spot Bond  | 7.25500   | 69.56492  |           | 7.25500      | 69.55145       |                   |            | 0.00                             | 0                    | 0.00                      |
| ZA021                      | On 20/10/2015 | Spot Bond  | 100.00000 | 45.12675  |           | 100.00000    | 45.04113       |                   |            | 0.00                             | 0                    | 0.00                      |
| ZA029                      | On 20/09/2016 | Spot Bond  | 100.00000 | 23.88616  |           | 100.00000    | 23.84084       |                   |            | 0.00                             | 0                    | 0.00                      |
| <b>Total for j-Bonds :</b> |               |            |           |           |           |              |                |                   |            | <b>37,932,273,706,020,000.00</b> | <b>1,234,424,300</b> | <b>'01 076 704 600.00</b> |
| <b>Grand Total:</b>        |               |            |           |           |           |              |                |                   |            | <b>37,932,277,672,124,400.00</b> | <b>1,234,507,256</b> | <b>'01 080 469 075.00</b> |