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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 09/10/2014

| 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 13/10/2014 | Any day expiry |                | 11.06210  | 11.06210  | 11.18560     | 11.18560       |                   | 8.54       | 0.00          | 0                | 0.00          |
| \$ / R             | 11.19  | Call          | On 13/10/2014  | Any day expiry | 10.30660  | 0.01031   | 47.47970     | 0.04748        | 10.307            | 10.86      | 0.00          | 0                | 6,000.00      |
| \$ / R             |        | On 20/10/2014 | Any day expiry |                | 11.06580  | 11.06580  | 11.19240     | 11.19240       |                   | 9.36       | 0.00          | 0                | 1,280.00      |
| \$ / R             |        | On 21/10/2014 | Any day expiry |                | 11.06750  | 11.06750  | 11.19450     | 11.19450       |                   | 9.50       | 0.00          | 0                | 0.00          |
| \$ / R             | 11.24  | Call          | On 21/10/2014  | Any day expiry | 26.07990  | 0.02608   | 66.30760     | 0.06631        | 26.080            | 10.69      | 0.00          | 0                | 9,000.00      |
| \$ / R             |        | On 22/10/2014 | Any day expiry |                | 11.06930  | 11.06930  | 11.19660     | 11.19660       |                   | 9.62       | 0.00          | 0                | 0.00          |
| \$ / R             | 11.21  | Call          | On 22/10/2014  | Any day expiry | 35.40970  | 0.03541   | 82.62980     | 0.08263        | 35.410            | 10.56      | 0.00          | 0                | 5,000.00      |
| \$ / R             |        | On 27/10/2014 | Any day expiry |                | 11.07840  | 11.07840  | 11.20710     | 11.20710       |                   | 9.82       | 0.00          | 0                | 0.00          |
| \$ / R             | 11.26  | Put           | On 27/10/2014  | Any day expiry | 220.25390 | 0.22025   | 134.48210    | 0.13448        | 220.254           | 10.66      | 0.00          | 0                | 6,000.00      |
| \$ / R             | 11.38  | Call          | On 27/10/2014  | Any day expiry | 20.49170  | 0.02049   | 46.44330     | 0.04644        | 20.492            | 11.30      | 0.00          | 0                | 6,000.00      |
| \$ / R             | 11.38  | Put           | On 27/10/2014  | Any day expiry | 322.09170 | 0.32209   | 219.34330    | 0.21934        | 322.092           | 11.30      | 0.00          | 0                | 6,000.00      |
| \$ / R             |        | On 29/10/2014 | Any day expiry |                | 11.08200  | 11.08200  | 11.21140     | 11.21140       |                   | 9.94       | 0.00          | 0                | 668.00        |
| \$ / R             | 10.80  | Put           | On 29/10/2014  | Any day expiry | 23.53250  | 0.02353   | 12.92580     | 0.01293        | 23.533            | 11.02      | 0.00          | 0                | 500.00        |
| \$ / R             | 11.15  | Put           | On 29/10/2014  | Any day expiry | 143.48140 | 0.14348   | 82.92570     | 0.08293        | 143.481           | 10.21      | 0.00          | 0                | 500.00        |
| \$ / R             | 11.69  | Call          | On 29/10/2014  | Any day expiry | 5.87090   | 0.00587   | 14.52340     | 0.01452        | 5.871             | 13.15      | 0.00          | 0                | 500.00        |
| \$ / R             | 13.33  | Call          | On 29/10/2014  | Any day expiry | 0.06940   | 0.00007   | 0.17920      | 0.00018        | 0.069             | 23.53      | 0.00          | 0                | 500.00        |
| \$ / R             |        | On 30/10/2014 | Any day expiry |                | 11.08380  | 11.08380  | 11.21350     | 11.21350       |                   | 9.98       | 0.00          | 0                | 0.00          |
| \$ / R             | 11.36  | Put           | On 30/10/2014  | Any day expiry | 306.95340 | 0.30695   | 209.86270    | 0.20986        | 306.953           | 11.39      | 0.00          | 0                | 6,000.00      |

| 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 30/10/2014 | Any day expiry          | 11.50 | Call  | 16.14810    | 0.01615   | 35.77930     | 0.03578        | 16.148            | 12.15      | 0.00           | 0                | 6,000.00      |
| \$ / R           | On 30/10/2014 | Any day expiry          | 11.50 | Put   | 432.34810   | 0.43235   | 322.27930    | 0.32228        | 432.348           | 12.15      | 0.00           | 0                | 6,000.00      |
| \$ / R           | On 04/11/2014 | Any day expiry          |       |       | 11.09280    | 11.09280  | 11.22400     | 11.22400       |                   | 9.95       | 0.00           | 0                | 0.00          |
| \$ / R           | On 04/11/2014 | Any day expiry          | 10.16 | Put   | 1.18250     | 0.00118   | 0.87480      | 0.00087        | 1.183             | 13.90      | 0.00           | 0                | 3,882.00      |
| \$ / R           | On 04/11/2014 | Any day expiry          | 11.91 | Call  | 4.25770     | 0.00426   | 11.00640     | 0.01101        | 4.258             | 13.76      | 0.00           | 0                | 3,882.00      |
| \$ / R           | On 05/11/2014 | Any day expiry          |       |       | 11.09460    | 11.09460  | 11.22610     | 11.22610       |                   | 9.98       | 0.00           | 0                | 0.00          |
| \$ / R           | On 05/11/2014 | Any day expiry          | 10.75 | Call  | 365.22870   | 0.36523   | 485.84520    | 0.48585        | 365.229           | 10.41      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 05/11/2014 | Any day expiry          | 11.20 | Call  | 81.36500    | 0.08136   | 139.71390    | 0.13971        | 81.365            | 10.52      | 0.00           | 0                | 10,000.00     |
| \$ / R           | On 10/11/2014 | Any day expiry          |       |       | 11.10360    | 11.10360  | 11.23670     | 11.23670       |                   | 9.93       | 0.00           | 0                | 1,338.00      |
| \$ / R           | On 12/11/2014 | Any day expiry          |       |       | 11.10720    | 11.10720  | 11.24050     | 11.24050       |                   | 9.95       | 0.00           | 0                | 711.00        |
| \$ / R           | On 25/11/2014 | Any day expiry          |       |       | 11.13160    | 11.13160  | 11.26510     | 11.26510       |                   | 10.29      | 0.00           | 0                | 0.00          |
| \$ / R           | On 25/11/2014 | Any day expiry          | 10.80 | Put   | 42.28990    | 0.04229   | 23.66520     | 0.02367        | 42.290            | 9.86       | 0.00           | 0                | 500.00        |
| \$ / R           | On 25/11/2014 | Any day expiry          | 13.61 | Call  | 0.47910     | 0.00048   | 0.60620      | 0.00061        | 0.479             | 19.38      | 0.00           | 0                | 500.00        |
| \$ / R           | On 26/11/2014 | Any day expiry          |       |       | 11.13340    | 11.13340  | 11.26700     | 11.26700       |                   | 10.32      | 0.00           | 0                | 0.00          |
| \$ / R           | On 26/11/2014 | Any day expiry          | 11.15 | Put   | 174.81790   | 0.17482   | 118.75370    | 0.11875        | 174.818           | 10.32      | 0.00           | 0                | 500.00        |
| \$ / R           | On 26/11/2014 | Any day expiry          | 11.85 | Call  | 28.66050    | 0.02866   | 45.96810     | 0.04597        | 28.661            | 13.72      | 0.00           | 0                | 500.00        |
| \$ / R           | On 28/11/2014 | Any day expiry          |       |       | 11.13720    | 11.13720  | 11.27070     | 11.27070       |                   | 10.33      | 0.00           | 0                | 0.00          |
| \$ / R           | On 10/12/2014 | Any day expiry          |       |       | 11.15980    | 11.15980  | 11.29350     | 11.29350       |                   | 10.34      | 0.00           | 0                | 800.00        |
| \$ / R           | On 11/12/2014 | Any day expiry          |       |       | 11.16170    | 11.16170  | 11.29560     | 11.29560       |                   | 10.35      | 0.00           | 0                | 4,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future |       |       | 11.16360    | 11.16360  | 11.29780     | 11.29780       |                   | 10.37      | 961,476,213.60 | 86,126           | 964,606.00    |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.09  | Put   | 0.44330     | 0.00044   | 0.45490      | 0.00045        | 0.443             | 17.14      | 0.00           | 0                | 1,402.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.44  | Put   | 1.03470     | 0.00103   | 0.97710      | 0.00098        | 1.035             | 15.51      | 0.00           | 0                | 11,976.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.78  | Put   | 2.45590     | 0.00246   | 2.13320      | 0.00213        | 2.456             | 13.94      | 0.00           | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 9.88  | Put   | 3.19680     | 0.00320   | 2.70840      | 0.00271        | 3.197             | 13.47      | 0.00           | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.00 | Put   | 4.41470     | 0.00441   | 3.62950      | 0.00363        | 4.415             | 12.92      | 0.00           | 0                | 38,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.10 | Call  | 1,069.33570 | 1.06934   | 1,202.45870  | 1.20246        | 1,069.336         | 12.43      | 0.00           | 0                | 2,995.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.10 | Put   | 5.73570     | 0.00574   | 4.65870      | 0.00466        | 5.736             | 12.43      | 0.00           | 0                | 6,581.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.30 | Call  | 873.24770   | 0.87325   | 1,005.61430  | 1.00561        | 873.248           | 11.40      | 0.00           | 0                | 2,326.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.34 | Put   | 10.74630    | 0.01075   | 8.69090      | 0.00869        | 10.746            | 11.19      | 0.00           | 0                | 2,490.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.35 | Put   | 11.04230    | 0.01104   | 8.92620      | 0.00893        | 11.042            | 11.14      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.36 | Put   | 11.34730    | 0.01135   | 9.16830      | 0.00917        | 11.347            | 11.09      | 0.00           | 0                | 2,490.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.38 | Put   | 11.98590    | 0.01199   | 9.67480      | 0.00967        | 11.986            | 10.98      | 0.00           | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.40 | Put   | 12.66480    | 0.01266   | 10.21160     | 0.01021        | 12.665            | 10.88      | 0.00           | 0                | 7,300.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.44 | Put   | 14.15500    | 0.01416   | 11.38460     | 0.01138        | 14.155            | 10.67      | 0.00           | 0                | 2,491.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.45 | Put   | 14.55720    | 0.01456   | 11.69980     | 0.01170        | 14.557            | 10.62      | 0.00           | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.49 | Put   | 16.29730    | 0.01630   | 13.05960     | 0.01306        | 16.297            | 10.42      | 0.00           | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.50 | Put   | 16.76750    | 0.01677   | 13.42530     | 0.01343        | 16.768            | 10.36      | 0.00           | 0                | 34,450.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.52 | Put   | 17.75360    | 0.01775   | 14.19100     | 0.01419        | 17.754            | 10.26      | 0.00           | 0                | 9,425.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.55 | Put   | 19.35500    | 0.01936   | 15.42880     | 0.01543        | 19.355            | 10.11      | 0.00           | 0                | 3,283.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.60 | Put   | 22.38980    | 0.02239   | 17.75800     | 0.01776        | 22.390            | 9.85       | 0.00           | 0                | 10,558.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.63 | Put   | 26.07440    | 0.02607   | 19.33470     | 0.01933        | 26.074            | 9.87       | 0.00           | 0                | 2,359.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.70 | Put   | 36.54850    | 0.03655   | 23.62870     | 0.02363        | 36.548            | 9.94       | 1,461,940.00   | 40,000           | 22,902.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.73 | Call  | 475.50340   | 0.47550   | 593.57110    | 0.59357        | 475.503           | 9.97       | 0.00           | 0                | 6,524.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.74 | Call  | 467.41250   | 0.46741   | 584.33110    | 0.58433        | 467.413           | 9.98       | 0.00           | 0                | 3,499.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.78 | Call  | 435.69840   | 0.43570   | 549.48190    | 0.54948        | 435.698           | 10.02      | 0.00           | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.80 | Call  | 420.24740   | 0.42025   | 532.65810    | 0.53266        | 420.247           | 10.04      | 0.00           | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.81 | Put   | 59.02600    | 0.05903   | 36.53270     | 0.03653        | 59.026            | 10.05      | 708,312.00     | 12,000           | 6,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.82 | Put   | 61.47560    | 0.06148   | 38.26640     | 0.03827        | 61.476            | 10.05      | 0.00           | 0                | 41,000.00     |

| 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 12/12/2014 | Foreign Exchange Future | 10.86 | Call  | 375.60320 | 0.37560   | 483.61350    | 0.48361        | 375.603           | 10.09      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.90 | Call  | 347.33670 | 0.34734   | 452.18970    | 0.45219        | 347.337           | 10.13      | 0.00          | 0                | 13,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.93 | Put   | 93.35640  | 0.09336   | 61.53540     | 0.06154        | 93.356            | 10.16      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.94 | Put   | 96.72400  | 0.09672   | 64.05720     | 0.06406        | 96.724            | 10.17      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 10.95 | Put   | 100.17070 | 0.10017   | 66.65060     | 0.06665        | 100.171           | 10.18      | 0.00          | 0                | 27,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.00 | Call  | 282.22880 | 0.28223   | 378.51610    | 0.37852        | 282.229           | 10.23      | 0.00          | 0                | 32,500.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.00 | Put   | 118.62880 | 0.11863   | 80.71610     | 0.08072        | 118.629           | 10.23      | 0.00          | 0                | 35,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.06 | Call  | 247.11640 | 0.24712   | 337.89550    | 0.33790        | 247.116           | 10.28      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.09 | Call  | 230.69330 | 0.23069   | 318.64180    | 0.31864        | 230.693           | 10.31      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.10 | Put   | 161.78620 | 0.16179   | 114.58200    | 0.11458        | 161.786           | 10.32      | 0.00          | 0                | 4,505.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.13 | Call  | 209.96730 | 0.20997   | 0.00000      | 0.00000        | 209.967           | 10.35      | 2,099,673.00  | 10,000           | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.15 | Call  | 200.10510 | 0.20011   | 282.28470    | 0.28228        | 200.105           | 10.37      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.20 | Call  | 180.20310 | 0.18020   | 254.19990    | 0.25420        | 180.203           | 10.59      | 0.00          | 0                | 2,931.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.20 | Put   | 216.60310 | 0.21660   | 156.39990    | 0.15640        | 216.603           | 10.59      | 0.00          | 0                | 750.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.25 | Call  | 162.25460 | 0.16225   | 228.12660    | 0.22813        | 162.255           | 10.82      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.34 | Call  | 134.39260 | 0.13439   | 188.55570    | 0.18856        | 134.393           | 11.22      | 0.00          | 0                | 7,300.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.40 | Call  | 118.62840 | 0.11863   | 167.52260    | 0.16752        | 118.628           | 11.50      | 0.00          | 0                | 3,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.46 | Call  | 104.82430 | 0.10482   | 148.89930    | 0.14890        | 104.824           | 11.77      | 0.00          | 0                | 15,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.50 | Put   | 432.99720 | 0.43300   | 339.90660    | 0.33991        | 432.997           | 11.95      | 0.00          | 0                | 600.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.61 | Call  | 77.43560  | 0.07744   | 111.34840    | 0.11135        | 77.436            | 12.44      | 0.00          | 0                | 9,425.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.63 | Call  | 74.43350  | 0.07443   | 107.18100    | 0.10718        | 74.434            | 12.53      | 0.00          | 0                | 1,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.64 | Call  | 72.98100  | 0.07298   | 105.16110    | 0.10516        | 72.981            | 12.58      | 0.00          | 0                | 10,558.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.75 | Call  | 59.18730  | 0.05919   | 85.56800     | 0.08557        | 59.187            | 13.09      | 0.00          | 0                | 1,670.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.78 | Call  | 56.04020  | 0.05604   | 80.97310     | 0.08097        | 56.040            | 13.23      | 0.00          | 0                | 4,500.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.86 | Call  | 48.59670  | 0.04860   | 70.08810     | 0.07009        | 48.597            | 13.62      | 0.00          | 0                | 38,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.90 | Call  | 45.33550  | 0.04534   | 65.40210     | 0.06540        | 45.336            | 13.81      | 0.00          | 0                | 2,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.94 | Call  | 42.34440  | 0.04234   | 61.09250     | 0.06109        | 42.344            | 14.01      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 11.95 | Call  | 41.63520  | 0.04164   | 60.07090     | 0.06007        | 41.635            | 14.05      | 0.00          | 0                | 10,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.00 | Call  | 38.31070  | 0.03831   | 55.26690     | 0.05527        | 38.311            | 14.30      | 0.00          | 0                | 5,000.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.00 | Put   | 874.71070 | 0.87471   | 757.46690    | 0.75747        | 874.711           | 14.30      | 0.00          | 0                | 598.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.01 | Call  | 37.68720  | 0.03769   | 54.36480     | 0.05436        | 37.687            | 14.34      | 0.00          | 0                | 500.00        |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.10 | Call  | 32.62270  | 0.03262   | 47.02270     | 0.04702        | 32.623            | 14.78      | 0.00          | 0                | 7,841.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.29 | Call  | 23.55890  | 0.02356   | 35.26300     | 0.03526        | 23.559            | 15.55      | 0.00          | 0                | 1,402.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 12.30 | Call  | 22.97960  | 0.02298   | 34.75730     | 0.03476        | 22.980            | 15.56      | 0.00          | 0                | 1,130.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.00 | Call  | 3.67500   | 0.00368   | 9.94020      | 0.00994        | 3.675             | 16.30      | 0.00          | 0                | 36,002.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.06 | Call  | 3.12160   | 0.00312   | 8.90690      | 0.00891        | 3.122             | 16.36      | 0.00          | 0                | 7,471.00      |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.24 | Call  | 1.90590   | 0.00191   | 6.44610      | 0.00645        | 1.906             | 16.56      | 0.00          | 0                | 41,000.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 13.26 | Call  | 1.80380   | 0.00180   | 6.22230      | 0.00622        | 1.804             | 16.58      | 0.00          | 0                | 79,241.00     |
| \$ / R           | On 12/12/2014 | Foreign Exchange Future | 14.84 | Call  | 0.60050   | 0.00060   | 0.53260      | 0.00053        | 0.600             | 23.17      | 0.00          | 0                | 900.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          |       |       | 11.16930  | 11.16930  | 11.30430     | 11.30430       |                   | 10.32      | 0.00          | 0                | 0.00          |
| \$ / R           | On 15/12/2014 | Any day expiry          | 10.80 | Put   | 58.01510  | 0.05802   | 35.85170     | 0.03585        | 58.015            | 9.99       | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 11.15 | Put   | 187.26250 | 0.18726   | 135.54370    | 0.13554        | 187.263           | 10.32      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 11.99 | Call  | 42.14150  | 0.04214   | 60.39400     | 0.06039        | 42.141            | 14.18      | 0.00          | 0                | 500.00        |
| \$ / R           | On 15/12/2014 | Any day expiry          | 13.80 | Call  | 1.80350   | 0.00180   | 3.18440      | 0.00318        | 1.803             | 19.41      | 0.00          | 0                | 500.00        |
| \$ / R           | On 23/12/2014 | Any day expiry          |       |       | 11.18660  | 11.18660  | 11.32160     | 11.32160       |                   | 10.49      | 0.00          | 0                | 440.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          |       |       | 11.26190  | 11.26190  | 11.39710     | 11.39710       |                   | 10.81      | 0.00          | 0                | 2,300.00      |
| \$ / R           | On 28/01/2015 | Any day expiry          | 10.80 | Put   | 81.12850  | 0.08113   | 57.57120     | 0.05757        | 81.129            | 10.15      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/01/2015 | Any day expiry          | 14.27 | Call  | 18.26570  | 0.01827   | 8.12820      | 0.00813        | 18.266            | 22.77      | 0.00          | 0                | 300.00        |

| Contract Details | Strike | Call / Put    | MTM                     | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility   | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-------------------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------|---------------|------------------|---------------|
| \$ / R           |        | On 25/02/2015 | Any day expiry          |           | 11.31740  | 11.31740  | 11.45360     | 11.45360       |                   | 11.16        | 0.00          | 0                | 2,421.00      |
| \$ / R           | 10.80  | Put           | Any day expiry          | 93.99940  | 0.09400   | 69.58490  | 0.06958      | 93.999         | 10.28             | 0.00         | 0             | 300.00           |               |
| \$ / R           | 14.50  | Call          | Any day expiry          | 36.60980  | 0.03661   | 33.52710  | 0.03353      | 36.610         | 23.96             | 0.00         | 0             | 300.00           |               |
| \$ / R           |        | On 26/02/2015 | Any day expiry          |           | 11.31940  | 11.31940  | 11.45560     | 11.45560       |                   | 11.16        | 0.00          | 0                | 0.00          |
| \$ / R           |        | On 27/02/2015 | Any day expiry          |           | 11.32140  | 11.32140  | 11.45760     | 11.45760       |                   | 11.17        | 0.00          | 0                | 0.00          |
| \$ / R           |        | On 16/03/2015 | Foreign Exchange Future |           | 11.35510  | 11.35510  | 11.49190     | 11.49190       |                   | 11.39        | 68,573,448.90 | 6,039            | 114,112.00    |
| \$ / R           | 10.10  | Put           | Foreign Exchange Future | 20.64590  | 0.02065   | 17.94100  | 0.01794      | 20.646         | 11.43             | 0.00         | 0             | 69,965.00        |               |
| \$ / R           | 10.32  | Put           | Foreign Exchange Future | 32.80530  | 0.03281   | 23.70760  | 0.02371      | 32.805         | 10.89             | 0.00         | 0             | 24,155.00        |               |
| \$ / R           | 10.51  | Put           | Foreign Exchange Future | 51.90950  | 0.05191   | 38.13940  | 0.03814      | 51.909         | 10.64             | 0.00         | 0             | 23,800.00        |               |
| \$ / R           | 10.75  | Put           | Foreign Exchange Future | 89.07540  | 0.08908   | 69.47690  | 0.06948      | 89.075         | 10.32             | 1,781,508.00 | 20,000        | 5,000.00         |               |
| \$ / R           | 10.79  | Put           | Foreign Exchange Future | 97.03530  | 0.09704   | 76.31280  | 0.07631      | 97.035         | 10.26             | 0.00         | 0             | 1,112.00         |               |
| \$ / R           | 10.90  | Put           | Foreign Exchange Future | 130.30010 | 0.13030   | 97.90640  | 0.09791      | 130.300        | 10.46             | 0.00         | 0             | 46,165.00        |               |
| \$ / R           | 11.30  | Put           | Foreign Exchange Future | 308.75150 | 0.30875   | 249.32810 | 0.24933      | 308.752        | 11.29             | 926,254.50   | 3,000         | 0.00             |               |
| \$ / R           | 11.40  | Call          | Foreign Exchange Future | 323.56800 | 0.32357   | 393.09820 | 0.39310      | 323.568        | 11.57             | 0.00         | 0             | 500.00           |               |
| \$ / R           | 11.60  | Call          | Foreign Exchange Future | 260.71870 | 0.26072   | 314.85750 | 0.31486      | 260.719        | 12.30             | 0.00         | 0             | 250.00           |               |
| \$ / R           | 11.85  | Call          | Foreign Exchange Future | 201.95760 | 0.20196   | 244.37010 | 0.24437      | 201.958        | 13.20             | 201,957.60   | 1,000         | 500.00           |               |
| \$ / R           | 12.00  | Call          | Foreign Exchange Future | 174.74470 | 0.17474   | 211.56510 | 0.21157      | 174.745        | 13.74             | 1,747,447.00 | 10,000        | 5,000.00         |               |
| \$ / R           | 12.61  | Call          | Foreign Exchange Future | 103.63270 | 0.10363   | 125.12410 | 0.12512      | 103.633        | 15.89             | 0.00         | 0             | 23,800.00        |               |
| \$ / R           | 13.05  | Call          | Foreign Exchange Future | 74.48640  | 0.07449   | 89.07600  | 0.08908      | 74.486         | 17.32             | 0.00         | 0             | 24,155.00        |               |
| \$ / R           | 14.20  | Call          | Foreign Exchange Future | 49.65860  | 0.04966   | 50.85460  | 0.05085      | 49.659         | 22.11             | 0.00         | 0             | 46,165.00        |               |
| \$ / R           |        | On 27/03/2015 | Any day expiry          |           | 11.37690  | 11.37690  | 11.51410     | 11.51410       |                   | 11.58        | 0.00          | 0                | 2,435.00      |
| \$ / R           | 10.80  | Put           | Any day expiry          | 104.84230 | 0.10484   | 84.14630  | 0.08415      | 104.842        | 10.37             | 0.00         | 0             | 300.00           |               |
| \$ / R           | 14.85  | Call          | Any day expiry          | 52.28360  | 0.05228   | 55.11240  | 0.05511      | 52.284         | 24.68             | 0.00         | 0             | 300.00           |               |
| \$ / R           |        | On 01/04/2015 | Any day expiry          |           | 11.38680  | 11.38680  | 11.52410     | 11.52410       |                   | 11.56        | 0.00          | 0                | 0.00          |
| \$ / R           | 11.20  | Put           | Any day expiry          | 259.86320 | 0.25986   | 199.36420 | 0.19936      | 259.863        | 11.10             | 0.00         | 0             | 22,187.00        |               |
| \$ / R           | 12.24  | Call          | Any day expiry          | 162.69580 | 0.16270   | 194.31620 | 0.19432      | 162.696        | 14.50             | 0.00         | 0             | 22,187.00        |               |
| \$ / R           |        | On 28/04/2015 | Any day expiry          |           | 11.44160  | 11.44160  | 11.58030     | 11.58030       |                   | 11.78        | 0.00          | 0                | 2,450.00      |
| \$ / R           | 10.80  | Put           | Any day expiry          | 115.97940 | 0.11598   | 94.38660  | 0.09439      | 115.979        | 10.52             | 0.00         | 0             | 300.00           |               |
| \$ / R           | 15.15  | Call          | Any day expiry          | 64.45310  | 0.06445   | 78.06090  | 0.07806      | 64.453         | 24.61             | 0.00         | 0             | 300.00           |               |
| \$ / R           |        | On 27/05/2015 | Any day expiry          |           | 11.50160  | 11.50160  | 11.64150     | 11.64150       |                   | 11.97        | 0.00          | 0                | 1,375.00      |
| \$ / R           | 10.80  | Put           | Any day expiry          | 125.56740 | 0.12557   | 104.43860 | 0.10444      | 125.567        | 10.68             | 0.00         | 0             | 300.00           |               |
| \$ / R           | 15.48  | Call          | Any day expiry          | 69.81390  | 0.06981   | 83.28110  | 0.08328      | 69.814         | 24.40             | 0.00         | 0             | 300.00           |               |
| \$ / R           |        | On 12/06/2015 | Foreign Exchange Future |           | 11.53480  | 11.53480  | 11.67530     | 11.67530       |                   | 11.98        | 2,445,377.60  | 212              | 20,095.00     |
| \$ / R           | 10.73  | Put           | Foreign Exchange Future | 114.92450 | 0.11492   | 96.31360  | 0.09631      | 114.925        | 10.79             | 0.00         | 0             | 22,850.00        |               |
| \$ / R           | 10.75  | Put           | Foreign Exchange Future | 119.01180 | 0.11901   | 99.90360  | 0.09990      | 119.012        | 10.77             | 5,355,531.00 | 45,000        | 10,000.00        |               |
| \$ / R           | 10.98  | Put           | Foreign Exchange Future | 177.59630 | 0.17760   | 149.10370 | 0.14910      | 177.596        | 10.71             | 0.00         | 0             | 22,320.00        |               |
| \$ / R           | 11.00  | Put           | Foreign Exchange Future | 185.27950 | 0.18528   | 154.12030 | 0.15412      | 185.280        | 10.75             | 6,484,782.50 | 35,000        | 45,000.00        |               |
| \$ / R           | 11.08  | Put           | Foreign Exchange Future | 217.85680 | 0.21786   | 178.18920 | 0.17819      | 217.857        | 10.95             | 0.00         | 0             | 1,500.00         |               |
| \$ / R           | 11.10  | Put           | Foreign Exchange Future | 226.45650 | 0.22646   | 185.73370 | 0.18573      | 226.457        | 11.00             | 0.00         | 0             | 3,000.00         |               |
| \$ / R           | 11.30  | Put           | Foreign Exchange Future | 322.17310 | 0.32217   | 270.86900 | 0.27087      | 322.173        | 11.49             | 0.00         | 0             | 2,000.00         |               |
| \$ / R           | 11.40  | Put           | Foreign Exchange Future | 376.34180 | 0.37634   | 319.84960 | 0.31985      | 376.342        | 11.73             | 0.00         | 0             | 1,000.00         |               |
| \$ / R           | 11.60  | Put           | Foreign Exchange Future | 498.87460 | 0.49887   | 429.73170 | 0.42973      | 498.875        | 12.29             | 1,995,498.40 | 4,000         | 2,000.00         |               |
| \$ / R           | 13.00  | Call          | Foreign Exchange Future | 173.43220 | 0.17343   | 200.68430 | 0.20068      | 173.432        | 16.56             | 8,671,610.00 | 50,000        | 45,000.00        |               |
| \$ / R           | 13.22  | Call          | Foreign Exchange Future | 154.30420 | 0.15430   | 177.87480 | 0.17787      | 154.304        | 17.18             | 0.00         | 0             | 22,850.00        |               |
| \$ / R           | 13.46  | Call          | Foreign Exchange Future | 137.15850 | 0.13716   | 157.38040 | 0.15738      | 137.159        | 17.85             | 0.00         | 0             | 22,320.00        |               |
| \$ / R           |        | On 26/06/2015 | Any day expiry          |           | 11.56380  | 11.56380  | 11.70490     | 11.70490       |                   | 12.12        | 0.00          | 0                | 1,386.00      |
| \$ / R           | 10.80  | Put           | Any day expiry          | 132.13900 | 0.13214   | 113.04540 | 0.11305      | 132.139        | 10.75             | 0.00         | 0             | 300.00           |               |
| \$ / R           | 15.88  | Call          | Any day expiry          | 71.72120  | 0.07172   | 85.66360  | 0.08566      | 71.721         | 24.21             | 0.00         | 0             | 300.00           |               |

| Contract Details | Strike        | Call / Put              | MTM   | Yield    | MarkPrice    | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|-------|----------|--------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| \$ / R           | On 29/07/2015 | Any day expiry          |       | 11.63330 | 11.63330     |           | 11.77570     | 11.77570       |                   | 12.32      | 0.00          | 0                | 0.00          |
| \$ / R           | On 29/07/2015 | Any day expiry          | 10.80 | Put      | 140.97780    | 0.14098   | 121.48160    | 0.12148        | 140.978           | 10.91      | 0.00          | 0                | 300.00        |
| \$ / R           | On 29/07/2015 | Any day expiry          | 16.15 | Call     | 84.94850     | 0.08495   | 100.54960    | 0.10055        | 84.949            | 24.25      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          |       | 11.69570 | 11.69570     |           | 11.83870     | 11.83870       |                   | 12.65      | 0.00          | 0                | 0.00          |
| \$ / R           | On 27/08/2015 | Any day expiry          | 10.80 | Put      | 148.99290    | 0.14899   | 129.17860    | 0.12918        | 148.993           | 11.07      | 0.00          | 0                | 300.00        |
| \$ / R           | On 27/08/2015 | Any day expiry          | 16.50 | Call     | 87.06170     | 0.08706   | 103.32990    | 0.10333        | 87.062            | 24.07      | 0.00          | 0                | 300.00        |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future |       | 11.73440 | 11.73440     |           | 11.87790     | 11.87790       |                   | 12.67      | 0.00          | 0                | 2,885.00      |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.56 | Put      | 102.93000    | 0.10293   | 91.32790     | 0.09133        | 102.930           | 11.13      | 0.00          | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.60 | Call     | 1,244.58950  | 1.24459   | 1,374.11780  | 1.37412        | 1,244.589         | 11.13      | 0.00          | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 10.98 | Put      | 199.33960    | 0.19934   | 174.58070    | 0.17458        | 199.340           | 11.13      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 11.00 | Call     | 939.52610    | 0.93953   | 1,057.75230  | 1.05775        | 939.526           | 11.13      | 0.00          | 0                | 33,750.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.00 | Call     | 493.50640    | 0.49351   | 557.77250    | 0.55777        | 493.506           | 13.52      | 0.00          | 0                | 13,700.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 12.50 | Call     | 378.20980    | 0.37821   | 426.92080    | 0.42692        | 378.210           | 14.91      | 0.00          | 0                | 33,750.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 13.06 | Call     | 291.02970    | 0.29103   | 328.39780    | 0.32840        | 291.030           | 16.40      | 0.00          | 0                | 18,946.00     |
| \$ / R           | On 14/09/2015 | Foreign Exchange Future | 14.58 | Call     | 197.98550    | 0.19799   | 208.68530    | 0.20869        | 197.985           | 21.22      | 0.00          | 0                | 22,320.00     |
| \$ / R           | On 28/09/2015 | Any day expiry          |       | 11.76450 | 11.76450     |           | 11.90830     | 11.90830       |                   | 12.81      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/09/2015 | Any day expiry          | 10.80 | Put      | 154.81140    | 0.15481   | 133.74360    | 0.13374        | 154.811           | 11.17      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/09/2015 | Any day expiry          | 16.80 | Call     | 97.38810     | 0.09739   | 110.12320    | 0.11012        | 97.388            | 24.12      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          |       | 11.82870 | 11.82870     |           | 11.97220     | 11.97220       |                   | 12.97      | 0.00          | 0                | 0.00          |
| \$ / R           | On 28/10/2015 | Any day expiry          | 10.80 | Put      | 161.72860    | 0.16173   | 139.41550    | 0.13942        | 161.729           | 11.31      | 0.00          | 0                | 300.00        |
| \$ / R           | On 28/10/2015 | Any day expiry          | 16.98 | Call     | 106.86470    | 0.10686   | 123.81570    | 0.12382        | 106.865           | 23.88      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          |       | 11.88820 | 11.88820     |           | 12.03080     | 12.03080       |                   | 13.24      | 0.00          | 0                | 0.00          |
| \$ / R           | On 25/11/2015 | Any day expiry          | 10.80 | Put      | 165.87310    | 0.16587   | 144.39190    | 0.14439        | 165.873           | 11.37      | 0.00          | 0                | 300.00        |
| \$ / R           | On 25/11/2015 | Any day expiry          | 17.45 | Call     | 97.34210     | 0.09734   | 113.31700    | 0.11332        | 97.342            | 23.56      | 0.00          | 0                | 300.00        |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future |       | 11.92230 | 11.92230     |           | 12.06420     | 12.06420       |                   | 13.24      | 0.00          | 0                | 2,400.00      |
| \$ / R           | On 11/12/2015 | Foreign Exchange Future | 11.00 | Call     | 1,146.45600  | 1.14646   | 1,261.50720  | 1.26151        | 1,146.456         | 11.54      | 0.00          | 0                | 500.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          |       | 11.94350 | 11.94350     |           | 12.08510     | 12.08510       |                   | 13.35      | 0.00          | 0                | 0.00          |
| \$ / R           | On 21/12/2015 | Any day expiry          | 10.80 | Put      | 169.07320    | 0.16907   | 151.19600    | 0.15120        | 169.073           | 11.42      | 0.00          | 0                | 300.00        |
| \$ / R           | On 21/12/2015 | Any day expiry          | 17.87 | Call     | 94.10210     | 0.09410   | 110.68860    | 0.11069        | 94.102            | 23.49      | 0.00          | 0                | 300.00        |
| \$ / R MAXI      | On 12/12/2014 | Foreign Exchange Future |       | 11.16360 | 11.16360     |           | 11.29780     | 11.29780       |                   | 10.37      | 234,435.60    | 21               | 1,485.00      |
| \$ / R MAXI      | On 16/03/2015 | Foreign Exchange Future |       | 11.35510 | 11.35510     |           | 11.49190     | 11.49190       |                   | 11.39      | 0.00          | 0                | 163.00        |
| \$ / R MAXI      | On 16/03/2015 | Foreign Exchange Future | 11.28 | Call     | 37,294.53100 | 0.37295   | 45,146.15550 | 0.45146        | 37,294.531        | 11.25      | 0.00          | 0                | 420.00        |
| \$ / R MAXI      | On 12/06/2015 | Foreign Exchange Future |       | 11.53480 | 11.53480     |           | 11.67530     | 11.67530       |                   | 11.98      | 0.00          | 0                | 85.00         |
| \$ / R MAXI      | On 14/09/2015 | Foreign Exchange Future |       | 11.73440 | 11.73440     |           | 11.87790     | 11.87790       |                   | 12.67      | 0.00          | 0                | 15.00         |
| £ / R            | On 17/10/2014 | Any day expiry          |       | 17.88520 | 17.88520     |           | 17.98100     | 17.98100       |                   | 9.14       | 0.00          | 0                | 0.00          |
| £ / R            | On 17/10/2014 | Any day expiry          | 17.65 | Put      | 30.47100     | 0.03047   | 21.15800     | 0.02116        | 30.471            | 10.53      | 0.00          | 0                | 1,650.00      |
| £ / R            | On 12/12/2014 | Foreign Exchange Future |       | 18.04340 | 18.04340     |           | 18.14570     | 18.14570       |                   | 9.74       | 1,876,513.60  | 104              | 34,955.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 17.45 | Put      | 77.81700     | 0.07782   | 61.67140     | 0.06167        | 77.817            | 9.45       | 0.00          | 0                | 2,500.00      |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 18.50 | Put      | 599.87410    | 0.59987   | 538.62180    | 0.53862        | 599.874           | 10.53      | 0.00          | 0                | 500.00        |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 19.19 | Call     | 48.21380     | 0.04821   | 65.97700     | 0.06598        | 48.214            | 11.90      | 0.00          | 0                | 16,000.00     |
| £ / R            | On 12/12/2014 | Foreign Exchange Future | 19.34 | Call     | 39.09850     | 0.03910   | 52.50200     | 0.05250        | 39.098            | 12.26      | 0.00          | 0                | 5,000.00      |
| £ / R            | On 23/01/2015 | Any day expiry          |       | 18.17950 | 18.17950     |           | 18.28230     | 18.28230       |                   | 10.26      | 0.00          | 0                | 0.00          |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.22 | Put      | 427.67850    | 0.42768   | 390.25560    | 0.39026        | 427.678           | 10.41      | 0.00          | 0                | 9,605.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.50 | Put      | 611.64130    | 0.61164   | 560.83090    | 0.56083        | 611.641           | 10.97      | 0.00          | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 18.63 | Put      | 705.68300    | 0.70568   | 650.66300    | 0.65066        | 705.683           | 11.24      | 0.00          | 0                | 2,416.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.04 | Call     | 25.22020     | 0.02522   | 32.54990     | 0.03255        | 25.220            | 15.36      | 0.00          | 0                | 9,605.00      |

| 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          | 21.70 | Call  | 15.63190  | 0.01563   | 19.70410     | 0.01970        | 15.632            | 16.55      | 0.00          | 0                | 4,700.00      |
| £ / R            | On 23/01/2015 | Any day expiry          | 21.72 | Call  | 15.42290  | 0.01542   | 19.42460     | 0.01942        | 15.423            | 16.58      | 0.00          | 0                | 2,416.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future |       |       | 18.33550  | 18.33550  | 18.43980     | 18.43980       |                   | 10.99      | 0.00          | 0                | 2,572.00      |
| £ / R            | On 16/03/2015 | Foreign Exchange Future | 19.00 | Call  | 328.28350 | 0.32828   | 370.70590    | 0.37071        | 328.283           | 12.32      | 0.00          | 0                | 570.00        |
| £ / R            | On 12/06/2015 | Foreign Exchange Future |       |       | 18.60460  | 18.60460  | 18.71390     | 18.71390       |                   | 12.30      | 465,115.00    | 25               | 1,975.00      |
| £ / R            | On 14/09/2015 | Foreign Exchange Future |       |       | 18.90310  | 18.90310  | 19.01830     | 19.01830       |                   | 12.58      | 0.00          | 0                | 295.00        |
| ¥ / R            | On 12/12/2014 | Foreign Exchange Future |       |       | 0.10351   | 0.10351   | 0.10437      | 0.10437        |                   | 8.80       | 0.00          | 0                | 15,514.00     |
| ¥ / R            | On 16/03/2015 | Foreign Exchange Future |       |       | 0.10540   | 0.10540   | 0.10629      | 0.10629        |                   | 10.86      | 0.00          | 0                | 25.00         |
| € / R            | On 29/10/2014 | Any day expiry          |       |       | 14.09370  | 14.09370  | 14.21570     | 14.21570       |                   | 9.23       | 0.00          | 0                | 2,000.00      |
| € / R            | On 26/11/2014 | Any day expiry          |       |       | 14.16170  | 14.16170  | 14.28920     | 14.28920       |                   | 9.64       | 0.00          | 0                | 2,000.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future |       |       | 14.20160  | 14.20160  | 14.32980     | 14.32980       |                   | 9.82       | 5,282,995.20  | 372              | 74,133.00     |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.50 | Put   | 24.46360  | 0.02446   | 19.57930     | 0.01958        | 24.464            | 9.30       | 0.00          | 0                | 1,737.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.74 | Put   | 62.85560  | 0.06286   | 45.03390     | 0.04503        | 62.856            | 9.48       | 0.00          | 0                | 650.00        |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 13.99 | Put   | 137.17380 | 0.13717   | 103.32090    | 0.10332        | 137.174           | 9.66       | 0.00          | 0                | 4,000.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 14.15 | Put   | 206.71730 | 0.20672   | 160.33590    | 0.16034        | 206.717           | 9.78       | 0.00          | 0                | 3,000.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 15.15 | Call  | 42.80010  | 0.04280   | 60.82370     | 0.06082        | 42.800            | 12.74      | 0.00          | 0                | 4,500.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 15.29 | Call  | 34.36980  | 0.03437   | 49.07780     | 0.04908        | 34.370            | 13.20      | 0.00          | 0                | 25,000.00     |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 15.37 | Call  | 30.44730  | 0.03045   | 43.57450     | 0.04357        | 30.447            | 13.47      | 0.00          | 0                | 7,000.00      |
| € / R            | On 12/12/2014 | Foreign Exchange Future | 16.30 | Call  | 7.19370   | 0.00719   | 11.57850     | 0.01158        | 7.194             | 15.93      | 0.00          | 0                | 1,737.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future |       |       | 14.45470  | 14.45470  | 14.58610     | 14.58610       |                   | 10.83      | 2,659,664.80  | 184              | 24,773.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 13.80 | Put   | 125.58780 | 0.12559   | 108.71890    | 0.10872        | 125.588           | 9.79       | 0.00          | 0                | 14,500.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.00 | Put   | 192.73650 | 0.19274   | 163.61310    | 0.16361        | 192.737           | 10.11      | 0.00          | 0                | 12,800.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 14.02 | Put   | 200.43220 | 0.20043   | 170.30750    | 0.17031        | 200.432           | 10.14      | 0.00          | 0                | 8,500.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.00 | Call  | 247.86590 | 0.24787   | 294.87310    | 0.29487        | 247.866           | 12.19      | 0.00          | 0                | 713.00        |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.05 | Call  | 237.07690 | 0.23708   | 282.17340    | 0.28217        | 237.077           | 12.32      | 0.00          | 0                | 14,500.00     |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.28 | Call  | 194.17130 | 0.19417   | 231.40840    | 0.23141        | 194.171           | 12.89      | 0.00          | 0                | 5,700.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.31 | Call  | 189.30660 | 0.18931   | 225.62390    | 0.22562        | 189.307           | 12.96      | 0.00          | 0                | 8,500.00      |
| € / R            | On 16/03/2015 | Foreign Exchange Future | 15.50 | Call  | 161.80210 | 0.16180   | 192.90820    | 0.19291        | 161.802           | 13.43      | 0.00          | 0                | 7,100.00      |
| € / R            | On 12/06/2015 | Foreign Exchange Future |       |       | 14.69490  | 14.69490  | 14.83200     | 14.83200       |                   | 11.60      | 0.00          | 0                | 1,300.00      |
| € / R            | On 14/09/2015 | Foreign Exchange Future |       |       | 14.96760  | 14.96760  | 15.11190     | 15.11190       |                   | 12.23      | 0.00          | 0                | 135.00        |
| 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            |       |       | 519.37900 | 519.37900 | 516.65100    | 516.65100      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 05/02/2015 | Index Future            |       |       | 527.46900 | 527.46900 | 524.70000    | 524.70000      |                   |            | 0.00          | 0                | 0.00          |
| AL12             | On 07/05/2015 | Index Future            |       |       | 536.58000 | 536.58000 | 533.76000    | 533.76000      |                   |            | 0.00          | 0                | 0.00          |
| AL37             | On 06/11/2014 | Index Future            |       |       | 436.81100 | 436.81100 | 435.01200    | 435.01200      |                   |            | 0.00          | 0                | 3.00          |
| AL37             | On 05/02/2015 | Index Future            |       |       | 443.61500 | 443.61500 | 441.78900    | 441.78900      |                   |            | 0.00          | 0                | 0.00          |
| AL7T             | On 06/11/2014 | Index Future            |       |       | 515.65800 | 515.65800 | 513.28200    | 513.28200      |                   |            | 0.00          | 0                | 4.00          |
| AL7T             | On 05/02/2015 | Index Future            |       |       | 523.69100 | 523.69100 | 521.27900    | 521.27900      |                   |            | 0.00          | 0                | 0.00          |
| ALBI             | On 06/11/2014 | Index Future            |       |       | 470.65800 | 470.65800 | 468.53200    | 468.53200      |                   |            | 0.00          | 0                | 584.00        |
| ALBI             | On 05/02/2015 | Index Future            |       |       | 477.98900 | 477.98900 | 475.83200    | 475.83200      |                   |            | 0.00          | 0                | 65.00         |
| ALBI             | On 07/05/2015 | Index Future            |       |       | 486.24600 | 486.24600 | 484.04800    | 484.04800      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice   | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-------------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future |        |            | 9.81420     |       | 9.81420     |           | 9.84090      | 9.84090        |                   | 7.01       | 2,463,364.20  | 251              | 11,719.00     |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.45   | Put        | 18.02950    |       | 0.01803     |           | 16.30320     | 0.01630        | 18.030            | 7.65       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 9.80   | Put        | 107.92000   |       | 0.10792     |           | 100.12340    | 0.10012        | 107.920           | 7.01       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.05  | Call       | 46.80680    |       | 0.04681     |           | 54.47580     | 0.05448        | 46.807            | 8.00       | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.75  | Call       | 3.69610     |       | 0.00370     |           | 4.40930      | 0.00441        | 3.696             | 10.75      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 12/12/2014 | Foreign Exchange Future | 10.80  | Call       | 3.16100     |       | 0.00316     |           | 3.73850      | 0.00374        | 3.161             | 10.95      | 0.00          | 0                | 201.00        |
| AU\$ / R         | On 16/03/2015 | Foreign Exchange Future |        |            | 9.91480     |       | 9.91480     |           | 9.94200      | 9.94200        |                   | 9.84       | 0.00          | 0                | 6,060.00      |
| AU\$ / R         | On 12/06/2015 | Foreign Exchange Future |        |            | 10.00870    |       | 10.00870    |           | 10.03800     | 10.03800       |                   | 11.08      | 0.00          | 0                | 2,850.00      |
| AU\$ / R         | On 14/09/2015 | Foreign Exchange Future |        |            | 10.11660    |       | 10.11660    |           | 10.14840     | 10.14840       |                   | 11.67      | 0.00          | 0                | 350.00        |
| CAD/ R           | On 12/12/2014 | Foreign Exchange Future |        |            | 10.02650    |       | 10.02650    |           | 10.07380     | 10.07380       |                   | 8.00       | 0.00          | 0                | 0.00          |
| CAD/ R           | On 16/03/2015 | Foreign Exchange Future |        |            | 10.17500    |       | 10.17500    |           | 10.22360     | 10.22360       |                   | 9.71       | 0.00          | 0                | 75.00         |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           |        |            | 24.65980    |       | 24.65980    |           | -153.38150   | -153.38150     |                   |            | 0.00          | 0                | 1,942.00      |
| CF CANDO CAFE    | On 12/12/2014 | Can-Do Future           |        |            | 949.75360   |       | 949.75360   |           | 1,570.71760  | 1,570.71760    |                   |            | 0.00          | 0                | 26,600.00     |
| CF CANDO CAFH    | On 12/12/2014 | Can-Do Future           |        |            | 1,048.36810 |       | 1,048.36810 |           | 1,670.61910  | 1,670.61910    |                   |            | 0.00          | 0                | 2,913.00      |
| CF CANDO CAFJ    | On 12/12/2014 | Can-Do Future           |        |            | 184.40300   |       | 184.40300   |           | -136.26210   | -136.26210     |                   |            | 0.00          | 0                | 4,362.00      |
| CF CANDO CAFK    | On 12/12/2014 | Can-Do Future           |        |            | 860.95700   |       | 860.95700   |           | 1,523.75510  | 1,523.75510    |                   |            | 0.00          | 0                | 1,871.00      |
| CHF / R          | On 12/12/2014 | Foreign Exchange Future |        |            | 11.73310    |       | 11.73310    |           | 11.82120     | 11.82120       |                   | 10.26      | 0.00          | 0                | 6,852.00      |
| CHF / R          | On 16/03/2015 | Foreign Exchange Future |        |            | 11.94680    |       | 11.94680    |           | 12.03680     | 12.03680       |                   | 11.43      | 0.00          | 0                | 300.00        |
| CNH / R          | On 12/12/2014 | Foreign Exchange Future |        |            | 1.81100     |       | 1.81100     |           | 1.83080      | 1.83080        |                   | 9.96       | 0.00          | 0                | 0.00          |
| CNH / R          | On 16/03/2015 | Foreign Exchange Future |        |            | 1.83020     |       | 1.83020     |           | 1.85050      | 1.85050        |                   | 11.00      | 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             |        |            | 122.49416   |       | 122.49416   |           | 122.47514    | 122.47514      |                   |            | 0.00          | 0                | 0.00          |
| EL28             | On 05/02/2015 | Bond Future             |        |            | 124.41745   |       | 124.41745   |           | 124.39841    | 124.39841      |                   |            | 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          |

| Contract Details | Strike        | Call / Put             | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ES33             | On 06/11/2014 | Bond Future            |     | 9.49840   | 83.78432  |           | 9.55497      | 83.36019       |                   |            | 0.00          | 0                | 6,220.00      |
| ES33             | On 05/02/2015 | Bond Future            |     | 9.58863   | 85.08936  |           | 9.64699      | 84.65887       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 07/05/2015 | Bond Future            |     | 9.65936   | 82.76994  |           | 9.71960      | 82.33146       |                   |            | 0.00          | 0                | 0.00          |
| ES33             | On 15/09/2033 | Price Contribution     |     | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES33A            | On 15/09/2033 | Price Contribution     |     | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ES42             | On 25/04/2042 | Price Contribution     |     | 100.00000 | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| GOVI             | On 06/11/2014 | GOVI                   |     | 468.98000 | 468.98000 |           | 466.84800    | 466.84800      |                   |            | 0.00          | 0                | 417.00        |
| GOVI             | On 05/02/2015 | GOVI                   |     | 476.28500 | 476.28500 |           | 474.12200    | 474.12200      |                   |            | 0.00          | 0                | 48.00         |
| GOVI             | On 07/05/2015 | GOVI                   |     | 484.51200 | 484.51200 |           | 482.30800    | 482.30800      |                   |            | 0.00          | 0                | 0.00          |
| I2025            | On 06/11/2014 | Bond Future            |     | 117.49625 | 117.49625 |           | 117.47911    | 117.47911      |                   |            | 0.00          | 0                | 16.00         |
| I2025            | On 05/02/2015 | Bond Future            |     | 118.18399 | 118.18399 |           | 118.16694    | 118.16694      |                   |            | 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            |     | 123.15732 | 123.15732 |           | 123.02696    | 123.02696      |                   |            | 0.00          | 0                | 1,860.00      |
| I2038            | On 05/02/2015 | Bond Future            |     | 123.78937 | 123.78937 |           | 123.65740    | 123.65740      |                   |            | 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            |     | 123.30200 | 123.30200 |           | 123.28326    | 123.28326      |                   |            | 0.00          | 0                | 5,389.00      |
| I2046            | On 05/02/2015 | Bond Future            |     | 125.23775 | 125.23775 |           | 125.21921    | 125.21921      |                   |            | 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            |     | 131.52952 | 131.52952 |           | 131.50991    | 131.50991      |                   |            | 0.00          | 0                | 2,640.00      |
| I2050            | On 05/02/2015 | Bond Future            |     | 132.14638 | 132.14638 |           | 132.12667    | 132.12667      |                   |            | 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           |     | 219.55900 | 219.55900 |           | 219.54100    | 219.54100      |                   |            | 0.00          | 0                | 1,159.00      |
| IGOV             | On 05/02/2015 | Index Future           |     | 223.00600 | 223.00600 |           | 222.98900    | 222.98900      |                   |            | 0.00          | 0                | 10.00         |
| IGOV             | On 07/05/2015 | Index Future           |     | 226.88500 | 226.88500 |           | 226.86600    | 226.86600      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 06/11/2014 | Index Future           |     | 591.87100 | 591.87100 |           | 591.96900    | 591.96900      |                   |            | 0.00          | 0                | 0.00          |
| ILBI             | On 05/02/2015 | Index Future           |     | 601.22300 | 601.22300 |           | 601.32400    | 601.32400      |                   |            | 0.00          | 0                | 157.00        |
| IR CANDO ICAA    | On 06/11/2014 | Can-Do Interest Rate   |     | 145.06870 | 145.06870 |           | 145.05096    | 145.05096      |                   |            | 0.00          | 0                | 107.00        |
| 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 15/10/2014 | Jibar Tradeable Future |     | 6.08000   | 93.92000  |           | 6.08000      | 93.92000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 19/11/2014 | Jibar Tradeable Future |     | 6.12000   | 93.88000  |           | 6.12000      | 93.88000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 17/12/2014 | Jibar Tradeable Future |     | 6.29000   | 93.71000  |           | 6.34000      | 93.66000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 21/01/2015 | Jibar Tradeable Future |     | 6.39000   | 93.61000  |           | 6.44000      | 93.56000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/02/2015 | Jibar Tradeable Future |     | 6.50000   | 93.50000  |           | 6.55000      | 93.45000       |                   |            | 0.00          | 0                | 0.00          |
| JIBAR FUTURE     | On 18/03/2015 | Jibar Tradeable Future |     | 6.57000   | 93.43000  |           | 6.63000      | 93.37000       |                   |            | 0.00          | 0                | 2,850.00      |
| JIBAR FUTURE     | On 17/06/2015 | Jibar Tradeable Future |     | 6.83000   | 93.17000  |           | 6.91000      | 93.09000       |                   |            | 0.00          | 0                | 5,000.00      |
| JIBAR FUTURE     | On 16/09/2015 | Jibar Tradeable Future |     | 7.03000   | 92.97000  |           | 7.11000      | 92.89000       |                   |            | 0.00          | 0                | 0.00          |



| Contract Details |               |                         | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value  | Contracts Traded | Open Interest |
|------------------|---------------|-------------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|----------------|------------------|---------------|
| JIBAR FUTURE     | On 15/12/2015 | Jibar Tradeable Future  |        |            | 7.18000     |       | 92.82000  |             | 7.25000      | 92.75000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 16/03/2016 | Jibar Tradeable Future  |        |            | 7.32000     |       | 92.68000  |             | 7.39000      | 92.61000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 15/06/2016 | Jibar Tradeable Future  |        |            | 7.45000     |       | 92.55000  |             | 7.53000      | 92.47000       |                   |            | 0.00           | 0                | 0.00          |
| JIBAR FUTURE     | On 21/09/2016 | Jibar Tradeable Future  |        |            | 7.59000     |       | 92.41000  |             | 7.65000      | 92.35000       |                   |            | 0.00           | 0                | 0.00          |
| KES / R          | On 12/12/2014 | Foreign Exchange Future |        |            | 0.12380     |       | 0.12380   |             | 0.12480      | 0.12480        |                   |            | 0.00           | 0                | 9.00          |
| NGN / R          | On 12/12/2014 | Foreign Exchange Future |        |            | 0.06640     |       | 0.06640   |             | 0.06710      | 0.06710        |                   |            | 0.00           | 0                | 17.00         |
| QUANTO € / \$    | On 12/12/2014 | Foreign Exchange Future |        |            | 1.27210     |       | 1.27210   |             | 1.26840      | 1.26840        |                   |            | 0.00           | 0                | 80.00         |
| QUANTO € / \$    | On 16/03/2015 | Foreign Exchange Future |        |            | 1.27300     |       | 1.27300   |             | 1.26920      | 1.26920        |                   |            | 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             |        |            | 8.10079     |       | 122.37961 |             | 8.17235      | 121.76864      |                   | 7.80       | 26,923,514.20  | 220              | 48,931.00     |
| R186             | On 06/11/2014 | Bond Future             | 7.70   | Call       | 109.03000   |       | 0.10903   |             | 69.14000     | 0.06914        | 109.030           | 7.60       | 0.00           | 0                | 1,500.00      |
| R186             | On 06/11/2014 | Bond Future             | 7.80   | Call       | 217.99000   |       | 0.21799   |             | 144.46000    | 0.14446        | 217.990           | 7.64       | 0.00           | 0                | 100.00        |
| R186             | On 06/11/2014 | Bond Future             | 8.00   | Call       | 669.04000   |       | 0.66904   |             | 482.43000    | 0.48243        | 669.040           | 7.71       | 0.00           | 0                | 1,500.00      |
| R186             | On 06/11/2014 | Bond Future             | 8.30   | Call       | 2,105.75000 |       | 2.10575   | 1,692.82000 | 1.69282      |                | 2,105.750         | 7.83       | 0.00           | 0                | 100.00        |
| R186             | On 06/11/2014 | Bond Future             | 8.30   | Put        | 415.71000   |       | 0.41571   |             | 613.75000    | 0.61375        | 415.710           | 7.83       | 0.00           | 0                | 100.00        |
| R186             | On 06/11/2014 | Bond Future             | 8.45   | Put        | 179.42000   |       | 0.17942   |             | 288.76000    | 0.28876        | 179.420           | 7.93       | 0.00           | 0                | 6,000.00      |
| R186             | On 06/11/2014 | Bond Future             | 8.50   | Put        | 131.76000   |       | 0.13176   |             | 218.59000    | 0.21859        | 131.760           | 7.96       | 0.00           | 0                | 7,000.00      |
| R186             | On 06/11/2014 | Bond Future             | 8.53   | Put        | 108.71000   |       | 0.10871   |             | 183.75000    | 0.18375        | 108.710           | 7.98       | 0.00           | 0                | 100.00        |
| R186             | On 06/11/2014 | Bond Future             | 9.17   | Put        | 0.57000     |       | 0.00057   |             | 1.49000      | 0.00149        | 0.570             | 8.39       | 0.00           | 0                | 2,010.00      |
| R186             | On 05/02/2015 | Bond Future             |        |            | 8.16355     |       | 118.99019 |             | 8.23767      | 118.37016      |                   | 7.96       | 0.00           | 0                | 540.00        |
| R186             | On 05/02/2015 | Bond Future             | 9.00   | Put        | 291.97000   |       | 0.29197   |             | 368.88000    | 0.36888        | 291.970           | 8.33       | 0.00           | 0                | 9,600.00      |
| R186             | On 07/05/2015 | Bond Future             |        |            | 8.20547     |       | 121.04823 |             | 8.28241      | 120.41657      |                   | 8.08       | 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             |        |            | 288.21141   |       | 288.21141 |             | 288.16978    | 288.16978      |                   |            | 0.00           | 0                | 939.00        |
| R197             | On 05/02/2015 | Bond Future             |        |            | 286.71953   |       | 286.71953 |             | 286.67802    | 286.67802      |                   |            | 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             |        |            | 233.16465   |       | 233.16465 |             | 233.13028    | 233.13028      |                   |            | 466,329,300.00 | 2,000            | 49,213.00     |
| R202             | On 05/02/2015 | Bond Future             |        |            | 233.62964   |       | 233.62964 |             | 233.59532    | 233.59532      |                   |            | 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          |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2023            | On 06/11/2014 | Bond Future        |        |            | 7.92847     |       | 100.45291 |           | 8.02053      | 99.90619       |                   | 6.45       | 0.00          | 0                | 8,484.00      |
| R2023            | On 05/02/2015 | Bond Future        |        |            | 8.00038     |       | 102.01757 |           | 8.09642      | 101.46265      |                   | 6.22       | 0.00          | 0                | 0.00          |
| R2023            | On 07/05/2015 | Bond Future        |        |            | 8.04150     |       | 99.85379  |           | 8.14181      | 99.28859       |                   | 6.58       | 0.00          | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future        |        |            | 8.06380     |       | 101.71838 |           | 8.16786      | 101.14667      |                   | 6.62       | 0.00          | 0                | 0.00          |
| R2023            | On 06/08/2015 | Bond Future        | 9.07   | Put        | 672.65000   |       | 0.67265   |           | 789.30000    | 0.78930        | 672.650           | 6.93       | 0.00          | 0                | 911.00        |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000   |       | 100.00000 |           | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R203             | On 06/11/2014 | Bond Future        |        |            | 7.04442     |       | 104.34092 |           | 7.14864      | 104.07184      |                   | 2.25       | 0.00          | 0                | 13,066.00     |
| R203             | On 06/11/2014 | Bond Future        | 6.84   | Call       | 71.65000    |       | 0.07165   |           | 33.39000     | 0.03339        | 71.650            | 2.19       | 0.00          | 0                | 45.00         |
| R203             | On 06/11/2014 | Bond Future        | 6.98   | Call       | 180.02000   |       | 0.18002   |           | 97.30000     | 0.09730        | 180.020           | 2.21       | 0.00          | 0                | 14.00         |
| R203             | On 05/02/2015 | Bond Future        |        |            | 7.13155     |       | 105.96617 |           | 7.24702      | 105.69323      |                   | 2.11       | 0.00          | 0                | 0.00          |
| R203             | On 05/02/2015 | Bond Future        | 7.69   | Call       | 1,420.68000 |       | 1.42068   |           | 1,199.46000  | 1.19946        | 1,420.680         | 2.18       | 0.00          | 0                | 55.00         |
| R203             | On 07/05/2015 | Bond Future        |        |            | 7.14562     |       | 103.62842 |           | 7.27498      | 103.35003      |                   | 2.11       | 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        |        |            | 8.54593     |       | 97.61772  |           | 8.61232      | 97.07867       |                   |            | 0.00          | 0                | 4,663.00      |
| R2030            | On 05/02/2015 | Bond Future        |        |            | 8.61071     |       | 95.13146  |           | 8.67918      | 94.58426       |                   |            | 0.00          | 0                | 0.00          |
| R2030            | On 07/05/2015 | Bond Future        |        |            | 8.65998     |       | 96.77791  |           | 8.73068      | 96.22057       |                   |            | 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        |        |            | 8.75996     |       | 99.83064  |           | 8.80609      | 99.39281       |                   |            | 0.00          | 0                | 10,565.00     |
| R2037            | On 05/02/2015 | Bond Future        |        |            | 8.82192     |       | 97.12847  |           | 8.86937      | 96.68411       |                   |            | 0.00          | 0                | 3,280.00      |
| R2037            | On 07/05/2015 | Bond Future        |        |            | 8.87012     |       | 98.80954  |           | 8.91899      | 98.35684       |                   |            | 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        |        |            | 7.34666     |       | 105.39502 |           | 7.46527      | 104.97589      |                   | 3.26       | 0.00          | 0                | 11,939.00     |
| R204             | On 06/11/2014 | Bond Future        | 7.99   | Put        | 3.76000     |       | 0.00376   |           | 13.21000     | 0.01321        | 3.760             | 3.41       | 0.00          | 0                | 1,270.00      |
| R204             | On 05/02/2015 | Bond Future        |        |            | 7.42611     |       | 103.00196 |           | 7.55365      | 102.57662      |                   | 3.22       | 0.00          | 0                | 0.00          |
| R204             | On 07/05/2015 | Bond Future        |        |            | 7.46219     |       | 104.78314 |           | 7.60024      | 104.34972      |                   | 3.22       | 0.00          | 0                | 0.00          |
| R204             | On 06/08/2015 | Bond Future        |        |            | 7.46044     |       | 102.69871 |           | 7.60893      | 102.26139      |                   | 3.28       | 0.00          | 0                | 0.00          |
| R204             | On 06/08/2015 | Bond Future        | 8.41   | Put        | 328.01000   |       | 0.32801   |           | 419.19000    | 0.41919        | 328.010           | 3.41       | 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        |        |            | 8.83424     |       | 101.54843 |           | 8.88033      | 101.07386      |                   |            | 0.00          | 0                | 3,002.00      |
| R2044            | On 05/02/2015 | Bond Future        |        |            | 8.89400     |       | 98.74783  |           | 8.94139      | 98.26604       |                   |            | 0.00          | 0                | 0.00          |
| R2044            | On 07/05/2015 | Bond Future        |        |            | 8.94077     |       | 100.45701 |           | 8.98953      | 99.96622       |                   |            | 0.00          | 0                | 0.00          |
| R2048            | On 06/11/2014 | Bond Future        |        |            | 8.82457     |       | 100.92036 |           | 8.87068      | 100.43277      |                   |            | 0.00          | 0                | 29,870.00     |
| R2048            | On 05/02/2015 | Bond Future        |        |            | 8.88552     |       | 102.49236 |           | 8.93294      | 101.99739      |                   |            | 0.00          | 0                | 1,277.00      |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | MarkPrice | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|-----------|-------------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| R2048            | On 07/05/2015 | Bond Future        |        |            | 8.92826     |       | 99.83008  |             | 8.97700      | 99.32598       |                   |            | 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        |        |            | 7.56480     |       | 101.00103 |             | 7.66246      | 100.59322      |                   | 4.32       | 0.00          | 0                | 33,941.00     |
| R207             | On 05/02/2015 | Bond Future        |        |            | 7.64055     |       | 98.93325  |             | 7.74415      | 98.51935       |                   | 4.17       | 0.00          | 0                | 0.00          |
| R207             | On 07/05/2015 | Bond Future        |        |            | 7.68519     |       | 100.64461 |             | 7.79561      | 100.22286      |                   | 4.20       | 0.00          | 0                | 0.00          |
| R207             | On 07/05/2015 | Bond Future        | 7.73   | Call       | 1,348.81000 |       | 1.34881   | 1,140.38000 | 1.14038      |                | 1,348.810         | 4.15       | 0.00          | 0                | 66.00         |
| R207             | On 06/08/2015 | Bond Future        |        |            | 7.70104     |       | 98.87857  |             | 7.81782      | 98.45304       |                   | 4.33       | 0.00          | 0                | 0.00          |
| R207             | On 06/08/2015 | Bond Future        | 7.46   | Call       | 1,113.73000 |       | 1.11373   | 948.64000   | 0.94864      |                | 1,113.730         | 4.21       | 0.00          | 0                | 70.00         |
| R207             | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207/R157        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R207/R203        | On 15/01/2020 | Price Contribution |        |            | 100.00000   |       | 100.00000 |             | 100.00000    | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| R208             | On 06/11/2014 | Bond Future        |        |            | 7.70375     |       | 96.02794  |             | 7.79600      | 95.58406       |                   | 5.35       | 0.00          | 0                | 53,508.00     |
| R208             | On 06/11/2014 | Bond Future        | 8.50   | Put        | 2.25000     |       | 0.00225   | 6.40000     | 0.00640      |                | 2.250             | 5.57       | 0.00          | 0                | 1,520.00      |
| R208             | On 05/02/2015 | Bond Future        |        |            | 7.77571     |       | 97.52372  |             | 7.87263      | 97.07321       |                   | 5.05       | 0.00          | 0                | 0.00          |
| R208             | On 07/05/2015 | Bond Future        |        |            | 7.81655     |       | 95.80774  |             | 7.91872      | 95.34873       |                   | 5.30       | 0.00          | 0                | 0.00          |
| R208             | On 06/08/2015 | Bond Future        |        |            | 7.83380     |       | 97.59712  |             | 7.94063      | 97.13345       |                   | 5.31       | 0.00          | 0                | 0.00          |
| R208             | On 06/08/2015 | Bond Future        | 8.85   | Put        | 495.40000   |       | 0.49540   | 587.18000   | 0.58718      |                | 495.400           | 5.58       | 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        |        |            | 8.67879     |       | 77.27301  |             | 8.73494      | 76.83235       |                   | 12.07      | 0.00          | 0                | 28,853.00     |
| R209             | On 06/11/2014 | Bond Future        | 8.50   | Call       | 468.23000   |       | 0.46823   | 364.78000   | 0.36478      |                | 468.230           | 11.94      | 0.00          | 0                | 5,500.00      |
| R209             | On 06/11/2014 | Bond Future        | 8.75   | Call       | 1,329.94000 |       | 1.32994   | 1,101.80000 | 1.10180      |                | 1,329.940         | 12.07      | 0.00          | 0                | 2,200.00      |
| R209             | On 06/11/2014 | Bond Future        | 8.95   | Call       | 2,398.88000 |       | 2.39888   | 2,074.19000 | 2.07419      |                | 2,398.880         | 12.25      | 0.00          | 0                | 2,050.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.00   | Call       | 2,704.74000 |       | 2.70474   | 2,360.38000 | 2.36038      |                | 2,704.740         | 12.30      | 0.00          | 0                | 1,640.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.05   | Call       | 3,021.68000 |       | 3.02168   | 2,659.91000 | 2.65991      |                | 3,021.680         | 12.35      | 0.00          | 0                | 2,050.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.25   | Put        | 53.46000    |       | 0.05346   | 84.50000    | 0.08450      |                | 53.460            | 12.53      | 0.00          | 0                | 2,200.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.50   | Put        | 9.20000     |       | 0.00920   | 16.49000    | 0.01649      |                | 9.200             | 12.77      | 0.00          | 0                | 5,500.00      |
| R209             | On 06/11/2014 | Bond Future        | 9.58   | Put        | 4.95000     |       | 0.00495   | 9.26000     | 0.00926      |                | 4.950             | 12.84      | 0.00          | 0                | 907.00        |
| R209             | On 06/11/2014 | Bond Future        | 9.95   | Put        | 0.17000     |       | 0.00017   | 0.39000     | 0.00039      |                | 0.170             | 13.00      | 0.00          | 0                | 2,050.00      |
| R209             | On 06/11/2014 | Bond Future        | 10.00  | Put        | 0.10000     |       | 0.00010   | 0.24000     | 0.00024      |                | 0.100             | 13.00      | 0.00          | 0                | 1,640.00      |
| R209             | On 06/11/2014 | Bond Future        | 10.05  | Put        | 0.06000     |       | 0.00006   | 0.14000     | 0.00014      |                | 0.060             | 13.00      | 0.00          | 0                | 2,050.00      |
| R209             | On 05/02/2015 | Bond Future        |        |            | 8.73694     |       | 78.47665  |             | 8.79461      | 78.02934       |                   | 11.88      | 0.00          | 0                | 0.00          |
| R209             | On 07/05/2015 | Bond Future        |        |            | 8.77938     |       | 76.68357  |             | 8.83866      | 76.22801       |                   | 12.67      | 0.00          | 0                | 0.00          |
| R209             | On 06/08/2015 | Bond Future        |        |            | 8.81083     |       | 78.11619  |             | 8.87126      | 77.65526       |                   | 12.84      | 0.00          | 0                | 0.00          |
| R209             | On 06/08/2015 | Bond Future        | 9.90   | Put        | 996.22000   |       | 0.99622   | 1,087.14000 | 1.08714      |                | 996.220           | 13.44      | 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          |

| Contract Details               | Strike        | Call / Put              | MTM          | Yield | MarkPrice    | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value           | Contracts Traded | Open Interest       |
|--------------------------------|---------------|-------------------------|--------------|-------|--------------|-----------|--------------|----------------|-------------------|------------|-------------------------|------------------|---------------------|
| R209/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             | 172.55002    |       | 172.55002    |           | 172.52473    | 172.52473      |                   |            | 0.00                    | 0                | 642.00              |
| R210                           | On 05/02/2015 | Bond Future             | 175.25905    |       | 175.25905    |           | 175.23373    | 175.23373      |                   |            | 0.00                    | 0                | 0.00                |
| R210                           | On 31/03/2028 | Price Contribution      | 100.00000    |       | 100.00000    |           | 100.00000    | 100.00000      |                   |            | 0.00                    | 0                | 0.00                |
| R211                           | On 06/11/2014 | Bond Future             | 132.62151    |       | 132.62151    |           | 132.60585    | 132.60585      |                   |            | 0.00                    | 0                | 1,120.00            |
| R211                           | On 05/02/2015 | Bond Future             | 133.09768    |       | 133.09768    |           | 133.08214    | 133.08214      |                   |            | 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             | 137.20178    |       | 137.20178    |           | 137.36366    | 137.36366      |                   |            | 0.00                    | 0                | 14,864.00           |
| R212                           | On 05/02/2015 | Bond Future             | 137.59307    |       | 137.59307    |           | 137.75790    | 137.75790      |                   |            | 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             | 8.55077      |       | 87.87078     |           | 8.61713      | 87.35178       |                   | 10.45      | 0.00                    | 0                | 28,658.00           |
| R213                           | On 05/02/2015 | Bond Future             | 8.61514      |       | 89.23954     |           | 8.68350      | 88.71266       |                   | 10.27      | 0.00                    | 0                | 0.00                |
| R213                           | On 07/05/2015 | Bond Future             | 8.65849      |       | 87.23493     |           | 8.72892      | 86.69833       |                   | 10.92      | 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             | 8.76407      |       | 78.14922     |           | 8.81519      | 77.72888       |                   | 12.60      | 0.00                    | 0                | 6,069.00            |
| R214                           | On 06/11/2014 | Bond Future             | 9.20         | Call  | 3,603.89000  | 3.60389   | 3,242.60000  | 3.24260        | 3,603.890         | 13.03      | 0.00                    | 0                | 2,500.00            |
| R214                           | On 06/11/2014 | Bond Future             | 9.80         | Put   | 2.06000      | 0.00206   | 3.90000      | 0.00390        | 2.060             | 13.57      | 0.00                    | 0                | 2,500.00            |
| R214                           | On 05/02/2015 | Bond Future             | 8.82331      |       | 79.36654     |           | 8.87582      | 78.93990       |                   | 12.39      | 0.00                    | 0                | 0.00                |
| R214                           | On 07/05/2015 | Bond Future             | 8.86445      |       | 77.44464     |           | 8.91839      | 77.01007       |                   | 13.24      | 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 12/12/2014 | Foreign Exchange Future | 21,177.54000 |       | 21,177.54000 |           | 21,381.57000 | 21,381.57000   |                   |            | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 12/12/2014 | Foreign Exchange Future | 4.86350      |       | 4.86350      |           | 4.85910      | 4.85910        |                   | 5.44       | 0.00                    | 0                | 0.00                |
| TRY / R                        | On 16/03/2015 | Foreign Exchange Future | 4.83550      |       | 4.83550      |           | 4.82640      | 4.82640        |                   | 7.24       | 0.00                    | 0                | 0.00                |
| ZMW / R                        | On 12/12/2014 | Foreign Exchange Future | 1.72780      |       | 1.72780      |           | 1.74150      | 1.74150        |                   |            | 0.00                    | 0                | 13.00               |
| <b>Total for Derivatives :</b> |               |                         |              |       |              |           |              |                |                   |            | <b>1,570,164,456.70</b> | <b>325,554</b>   | <b>3 633 210.00</b> |

### i-Bonds

|      |               |           |         |  |           |  |         |           |  |  |      |   |      |
|------|---------------|-----------|---------|--|-----------|--|---------|-----------|--|--|------|---|------|
| AA02 | On 28/03/2016 | Spot Bond | 0.00000 |  | 100.00000 |  | 0.00000 | 100.26660 |  |  | 0.00 | 0 | 0.00 |
|------|---------------|-----------|---------|--|-----------|--|---------|-----------|--|--|------|---|------|

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| AA03             | On 11/05/2015 | Spot Bond  | 7.14000   | 105.58954 |           | 7.14000      | 105.56941      |                   |            | 7,147,140,000,000.00 | 1,001,000,000    | 500,500,000.00   |
| AA04             | On 22/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.39912      |                   |            | 0.00                 | 0                | 0.00             |
| AA05             | On 22/03/2019 | Spot Bond  | 8.62500   | 102.89078 |           | 8.62500      | 102.86678      |                   |            | 0.00                 | 0                | 700,000,000.00   |
| AA06             | On 15/04/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.96117       |                   |            | 0.00                 | 0                | 0.00             |
| AA07             | On 15/04/2021 | Spot Bond  | 9.24000   | 101.17655 |           | 9.24000      | 101.15159      |                   |            | 0.00                 | 0                | 0.00             |
| AB010            | On 21/11/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.08375      |                   |            | 0.00                 | 0                | 0.00             |
| AB011            | On 21/11/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17887      |                   |            | 0.00                 | 0                | 0.00             |
| AB013            | On 21/11/2018 | Spot Bond  | 9.49000   | 99.29043  |           | 9.49000      | 99.26541       |                   |            | 0.00                 | 0                | 0.00             |
| AB06             | On 27/03/2015 | Spot Bond  | 7.26000   | 100.76308 |           | 7.26000      | 100.74368      |                   |            | 0.00                 | 0                | 120,000,000.00   |
| AB08             | On 03/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.11587      |                   |            | 0.00                 | 0                | 20,000,000.00    |
| AB09             | On 03/05/2017 | Spot Bond  | 8.91500   | 107.62832 |           | 8.91500      | 107.60281      |                   |            | 0.00                 | 0                | 500,000,000.00   |
| ABCP13           | On 07/12/2023 | Spot Bond  | 2.37000   | 127.54036 |           | 2.37000      | 273.35686      |                   |            | 0.00                 | 0                | 0.00             |
| ABFN04           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.53028      |                   |            | 0.00                 | 3,100,000,000    | 3,100,000,000.00 |
| ABFN06           | On 17/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14109      |                   |            | 0.00                 | 0                | 1,500,000,000.00 |
| ABFN07           | On 17/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.54998      |                   |            | 0.00                 | 0                | 0.00             |
| ABFN08           | On 17/03/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57109      |                   |            | 0.00                 | 0                | 0.00             |
| ABFN09           | On 17/03/2026 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58503      |                   |            | 0.00                 | 0                | 0.00             |
| ABFN10           | On 28/10/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.87666      |                   |            | 0.00                 | 0                | 0.00             |
| ABFN11           | On 09/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.84537       |                   |            | 0.00                 | 0                | 0.00             |
| ABFN12           | On 09/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.51528       |                   |            | 0.00                 | 0                | 0.00             |
| ABLI03           | On 15/03/2015 | Spot Bond  | 3.07000   | 129.51664 |           | 3.07000      | 129.47172      |                   |            | 0.00                 | 0                | 0.00             |
| ABLI04           | On 11/10/2016 | Spot Bond  | 4.08000   | 118.63326 |           | 4.08000      | 118.58881      |                   |            | 0.00                 | 0                | 0.00             |
| ABLI05           | On 18/02/2018 | Spot Bond  | 4.83000   | 105.48495 |           | 4.83000      | 105.44345      |                   |            | 0.00                 | 0                | 0.00             |
| ABN03U           | On 12/03/2015 | Spot Bond  | 100.00000 | 87.39119  |           | 100.00000    | 87.18508       |                   |            | 0.00                 | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN05            | On 18/04/2021 | Spot Bond  | 2.11000   | 170.46378 |           | 2.11000      | 170.40905      |                   |            | 0.00          | 0                | 0.00          |
| ABN07            | On 13/06/2015 | Spot Bond  | 2.76000   | 163.42958 |           | 2.76000      | 163.37423      |                   |            | 0.00          | 0                | 0.00          |
| ABN09            | On 27/06/2023 | Spot Bond  | 2.17000   | 174.27483 |           | 2.17000      | 174.21860      |                   |            | 0.00          | 0                | 0.00          |
| ABN14            | On 10/10/2033 | Spot Bond  | 1.82000   | 183.77979 |           | 1.82000      | 183.72217      |                   |            | 0.00          | 0                | 0.00          |
| ABN33            | On 29/01/2018 | Spot Bond  | 8.11125   | 77.34960  |           | 8.11125      | 77.33307       |                   |            | 0.00          | 0                | 0.00          |
| ABN34            | On 29/01/2018 | Spot Bond  | 8.11125   | 77.34960  |           | 8.11125      | 77.33307       |                   |            | 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      | 100.46676      |                   |            | 0.00          | 0                | 0.00          |
| ABN40            | On 29/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 93.53000       |                   |            | 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      | 100.13722      |                   |            | 0.00          | 0                | 0.00          |
| ABN48            | On 13/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.99997       |                   |            | 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  | 7.31500   | 102.97171 |           | 7.31500      | 102.95136      |                   |            | 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      | 100.28915      |                   |            | 0.00          | 0                | 0.00          |
| ABN56            | On 15/09/2015 | Spot Bond  | 7.43000   | 106.36759 |           | 7.43000      | 106.34616      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ABN58            | On 16/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.93895       |                   |            | 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  |     | 2.68000   | 94.32284  |           | 2.68000      | 107.22200      |                   |            | 0.00          | 0                | 0.00          |
| ABN62            | On 31/03/2028 | Spot Bond  |     | 2.51500   | 101.06500 |           | 2.51500      | 157.83430      |                   |            | 0.00          | 0                | 0.00          |
| ABN63            | On 07/12/2033 | Spot Bond  |     | 2.40000   | 117.25682 |           | 2.40000      | 212.80468      |                   |            | 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  |     | 9.60500   | 90.15895  |           | 9.60500      | 90.38901       |                   |            | 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      | 101.58636      |                   |            | 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      | 99.46000       |                   |            | 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   | 108.35787 |           | 9.63000      | 108.33916      |                   |            | 0.00          | 0                | 0.00          |
| ABN77            | On 07/06/2017 | Spot Bond  |     | 100.00000 | 15.96987  |           | 100.00000    | 100.00000      |                   |            | 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  |     | 9.55500   | 109.98933 |           | 9.55500      | 109.96128      |                   |            | 0.00          | 0                | 0.00          |
| ABN80            | On 31/03/2021 | Spot Bond  |     | 8.94500   | 89.65643  |           | 8.94500      | 89.63488       |                   |            | 0.00          | 0                | 0.00          |
| 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          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| 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  |     | 9.65000   | 109.28515 |           | 9.65000      | 109.25701      |                   |            | 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             |
| ABN91            | On 11/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.70845      |                   |            | 0.00               | 0                | 0.00             |
| ABN92            | On 31/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.60134      |                   |            | 0.00               | 0                | 0.00             |
| ABS10            | On 17/03/2018 | Spot Bond  |     | 8.26500   | 105.45812 |           | 8.26500      | 105.43453      |                   |            | 0.00               | 0                | 1,481,800,000.00 |
| ABS11            | On 09/04/2021 | Spot Bond  |     | 8.95000   | 102.45058 |           | 8.95000      | 102.42594      |                   |            | 0.00               | 0                | 700,000,000.00   |
| ABS5             | On 01/05/2015 | Spot Bond  |     | 7.09000   | 104.37797 |           | 7.09000      | 104.35821      |                   |            | 0.00               | 0                | 0.00             |
| ABS6             | On 01/06/2020 | Spot Bond  |     | 8.96500   | 99.68155  |           | 8.96500      | 99.65766       |                   |            | 699,270,000,000.00 | 78,000,000       | 627,900,000.00   |
| ABS7             | On 11/09/2026 | Spot Bond  |     | 9.75000   | 94.17898  |           | 9.75000      | 94.15422       |                   |            | 0.00               | 0                | 1,460,000,000.00 |
| ABS9             | On 17/03/2016 | Spot Bond  |     | 8.09000   | 102.37833 |           | 8.09000      | 102.35591      |                   |            | 11,811,400,000.00  | 1,460,000        | 730,000.00       |
| ABSI2            | On 07/12/2023 | Spot Bond  |     | 2.18000   | 218.85742 |           | 2.18000      | 277.20279      |                   |            | 0.00               | 0                | 0.00             |
| ABSI3            | On 31/01/2017 | Spot Bond  |     | 1.27000   | 127.58485 |           | 1.27000      | 130.39159      |                   |            | 0.00               | 0                | 0.00             |
| ABSI4            | On 31/01/2022 | Spot Bond  |     | 2.09000   | 129.70975 |           | 2.09000      | 132.27284      |                   |            | 0.00               | 0                | 0.00             |
| ACIF1U           | On 08/07/2025 | Spot Bond  |     | 100.00000 | 0.00459   |           | 100.00000    | 0.00457        |                   |            | 0.00               | 0                | 0.00             |
| ACL01U           | On 30/06/2015 | Spot Bond  |     | 100.00000 | 58.31991  |           | 100.00000    | 58.17862       |                   |            | 0.00               | 0                | 22,222,200.00    |
| ACL028           | On 15/09/2015 | Spot Bond  |     | 11.59000  | 102.67851 |           | 11.59000     | 102.64656      |                   |            | 0.00               | 0                | 0.00             |
| ACL029           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.48718      |                   |            | 0.00               | 0                | 0.00             |
| ACL02U           | On 20/03/2018 | Spot Bond  |     | 100.00000 | 5.83080   |           | 100.00000    | 5.81652        |                   |            | 0.00               | 0                | 0.00             |
| ACL033           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.52379      |                   |            | 0.00               | 0                | 0.00             |
| ACL036           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.04260      |                   |            | 0.00               | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL03U           | On 20/03/2016 | Spot Bond  | 100.00000 | 34.75431  | 100.00000 | 34.66919     |                | 0.00              |            | 0             | 0.00             |               |
| ACL042           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.45057    |                | 0.00              |            | 0             | 0.00             |               |
| ACL047           | On 22/10/2018 | Spot Bond  | 11.00000  | 65.72260  | 11.00000  | 65.70381     |                | 0.00              |            | 0             | 0.00             |               |
| ACL04U           | On 20/06/2016 | Spot Bond  | 100.00000 | 22.24276  | 100.00000 | 22.18828     |                | 0.00              |            | 0             | 0.00             |               |
| ACL071           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                | 0.00              |            | 0             | 0.00             |               |
| ACL073           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                | 0.00              |            | 0             | 0.00             |               |
| ACL074           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                | 0.00              |            | 0             | 0.00             |               |
| ACL076           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.51044    |                | 0.00              |            | 0             | 0.00             |               |
| ACL077           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.55739    |                | 0.00              |            | 0             | 0.00             |               |
| ACL078           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.48949    |                | 0.00              |            | 0             | 0.00             |               |
| ACL080           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.50364    |                | 0.00              |            | 0             | 0.00             |               |
| ACL081           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.50987    |                | 0.00              |            | 0             | 0.00             |               |
| ACL082           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.68996    |                | 0.00              |            | 0             | 0.00             |               |
| ACL083           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.68996    |                | 0.00              |            | 0             | 0.00             |               |
| ACL084           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.69973    |                | 0.00              |            | 0             | 0.00             |               |
| ACL086           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.69973    |                | 0.00              |            | 0             | 0.00             |               |
| ACL087           | On 30/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.68019    |                | 0.00              |            | 0             | 0.00             |               |
| ACL088           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 91.92039     |                | 0.00              |            | 0             | 0.00             |               |
| ACL089           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.63297    |                | 0.00              |            | 0             | 0.00             |               |
| ACL092           | On 26/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.38444    |                | 0.00              |            | 0             | 0.00             |               |
| ACL095           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.49518    |                | 0.00              |            | 0             | 0.00             |               |
| ACL096           | On 20/06/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.50910    |                | 0.00              |            | 0             | 0.00             |               |
| ACL097           | On 20/12/2025 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.51471    |                | 0.00              |            | 0             | 0.00             |               |
| ACL098           | On 20/12/2025 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.50340    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike | Call / Put    | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL100           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.47818      |                   |            | 0.00          | 0                | 0.00          |
| ACL104           |        | On 20/12/2019 | Spot Bond | 9.42500   | 102.99047 | 9.42500      | 102.96412      |                   |            | 0.00          | 0                | 0.00          |
| ACL118           |        | On 26/01/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.72944      |                   |            | 0.00          | 0                | 0.00          |
| ACL120           |        | On 26/01/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 102.38905      |                   |            | 0.00          | 0                | 0.00          |
| ACL122           |        | On 20/06/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| ACL126           |        | On 20/09/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 85.79819       |                   |            | 0.00          | 0                | 0.00          |
| ACL127           |        | On 20/09/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 172.59105      |                   |            | 0.00          | 0                | 0.00          |
| ACL128           |        | On 20/09/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 172.60052      |                   |            | 0.00          | 0                | 0.00          |
| ACL129           |        | On 20/09/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.48940      |                   |            | 0.00          | 0                | 0.00          |
| ACL136           |        | On 20/09/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.49533      |                   |            | 0.00          | 0                | 0.00          |
| ACL137           |        | On 02/09/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.91165      |                   |            | 0.00          | 0                | 0.00          |
| ACL138           |        | On 20/09/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.49508      |                   |            | 0.00          | 0                | 0.00          |
| ACL139           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 102.26227      |                   |            | 0.00          | 0                | 0.00          |
| ACL141           |        | On 30/07/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 102.19608      |                   |            | 0.00          | 0                | 0.00          |
| ACL142           |        | On 20/12/2014 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.25635       |                   |            | 0.00          | 0                | 0.00          |
| ACL143           |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 99.16389       |                   |            | 0.00          | 0                | 0.00          |
| ACL144           |        | On 20/12/2016 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.86719      |                   |            | 0.00          | 0                | 0.00          |
| ACL145           |        | On 20/12/2021 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.49112      |                   |            | 0.00          | 0                | 0.00          |
| ACL151           |        | On 20/03/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 101.66227      |                   |            | 0.00          | 0                | 0.00          |
| ACL153           |        | On 20/03/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.43691      |                   |            | 0.00          | 0                | 0.00          |
| ACL154           |        | On 20/03/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.42725      |                   |            | 0.00          | 0                | 0.00          |
| ACL155           |        | On 20/03/2015 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.44601      |                   |            | 0.00          | 0                | 0.00          |
| ACL156           |        | On 20/03/2017 | Spot Bond | 0.00000   | 100.00000 | 0.00000      | 100.48113      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ACL157           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46127      |                   |            | 0.00          | 0                | 0.00          |
| ACL158           | On 20/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.43862      |                   |            | 0.00          | 0                | 0.00          |
| ACL159           | On 20/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.44488      |                   |            | 0.00          | 0                | 0.00          |
| ACL161           | On 20/03/2022 | Spot Bond  | 10.23000  | 100.66365 |           | 10.23000     | 100.63591      |                   |            | 0.00          | 0                | 0.00          |
| ACL162           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45094      |                   |            | 0.00          | 0                | 0.00          |
| ACL163           | On 20/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.44146      |                   |            | 0.00          | 0                | 0.00          |
| ACL165           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 117.55509      |                   |            | 0.00          | 0                | 0.00          |
| ACL167           | On 20/06/2019 | Spot Bond  | 9.56500   | 103.95007 |           | 9.56500      | 103.92354      |                   |            | 0.00          | 0                | 0.00          |
| ACL168           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47936      |                   |            | 0.00          | 0                | 0.00          |
| ACL169           | On 20/06/2017 | Spot Bond  | 1.75000   | 116.13337 |           | 1.75000      | 116.08284      |                   |            | 0.00          | 0                | 0.00          |
| ACL170           | On 20/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.65584      |                   |            | 0.00          | 0                | 0.00          |
| ACL172           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.44526      |                   |            | 0.00          | 0                | 0.00          |
| ACL173           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46904      |                   |            | 0.00          | 0                | 0.00          |
| ACL174           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48297      |                   |            | 0.00          | 0                | 0.00          |
| ACL175           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45508      |                   |            | 0.00          | 0                | 0.00          |
| ACL180           | On 20/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.93919       |                   |            | 0.00          | 0                | 0.00          |
| ACL181           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.30859       |                   |            | 0.00          | 0                | 0.00          |
| ACL182           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.22424      |                   |            | 0.00          | 0                | 0.00          |
| ACL183           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45006      |                   |            | 0.00          | 0                | 0.00          |
| ACL184           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.58538      |                   |            | 0.00          | 0                | 0.00          |
| ACL185           | On 20/09/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48019      |                   |            | 0.00          | 0                | 0.00          |
| ACL186           | On 20/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46937      |                   |            | 0.00          | 0                | 0.00          |
| ACL187           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49329      |                   |            | 0.00          | 0                | 0.00          |
| ACL188           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.50064      |                   |            | 0.00          | 0                | 0.00          |

| 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      | 100.93720      |                   |            | 0.00          | 0                | 0.00          |
| ACL192           |        | On 20/12/2015 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.18417      |                   |            | 0.00          | 0                | 0.00          |
| ACL193           |        | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.50242      |                   |            | 0.00          | 0                | 0.00          |
| ACL194           |        | On 20/09/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.50242      |                   |            | 0.00          | 0                | 0.00          |
| ACL195           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.52749      |                   |            | 0.00          | 0                | 0.00          |
| ACL196           |        | On 20/12/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.47183      |                   |            | 0.00          | 0                | 0.00          |
| ACL197           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.53035      |                   |            | 0.00          | 0                | 0.00          |
| ACL198           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 102.60759      |                   |            | 0.00          | 0                | 0.00          |
| ACL199           |        | On 20/06/2017 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.52749      |                   |            | 0.00          | 0                | 0.00          |
| ACL200           |        | On 21/11/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 94.81999       |                   |            | 0.00          | 0                | 0.00          |
| ACL201           |        | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.51206      |                   |            | 0.00          | 0                | 0.00          |
| ACL202           |        | On 20/12/2022 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.50525      |                   |            | 0.00          | 0                | 0.00          |
| ACL203           |        | On 30/01/2023 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 125.30015      |                   |            | 0.00          | 0                | 0.00          |
| ACL204           |        | On 14/02/2023 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 126.19545      |                   |            | 0.00          | 0                | 0.00          |
| ACL205           |        | On 20/03/2016 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.44392      |                   |            | 0.00          | 0                | 0.00          |
| ACL208           |        | On 20/03/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.44000      |                   |            | 0.00          | 0                | 0.00          |
| ACL210           |        | On 20/05/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 101.04713      |                   |            | 0.00          | 0                | 0.00          |
| ACL212           |        | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.45062      |                   |            | 0.00          | 0                | 0.00          |
| ACL213           |        | On 20/06/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 96.79447       |                   |            | 0.00          | 0                | 0.00          |
| ACL214           |        | On 20/09/2020 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.46904      |                   |            | 0.00          | 0                | 0.00          |
| ACL215           |        | On 20/09/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.44447      |                   |            | 0.00          | 0                | 0.00          |
| ACL216           |        | On 20/12/2018 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.44392      |                   |            | 0.00          | 0                | 0.00          |
| ACL217           |        | On 20/12/2023 | Spot Bond | 0.00000 | 100.00000 |           | 0.00000      | 100.48433      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|----------------|
| ADCB01           | On 08/03/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.38346      |                   |                       | 0.00          | 0                | 120,000,000.00 |
| ADCB02           | On 31/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.66415      |                   |                       | 0.00          | 0                | 0.00           |
| ADCB03           | On 31/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.61397      |                   |                       | 0.00          | 0                | 0.00           |
| ADCP08           | On 27/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.48541      |                   |                       | 0.00          | 0                | 0.00           |
| AER01U           | On 18/11/2016 | Spot Bond  |     | 100.00000 | 15.41175  |           | 100.00000    | 15.37441       |                   |                       | 0.00          | 0                | 0.00           |
| AFS1U            | On 27/09/2019 | Spot Bond  |     | 100.00000 | 14.95195  |           | 100.00000    | 14.90476       |                   |                       | 0.00          | 0                | 0.00           |
| AHF1A1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.06966      |                   |                       | 0.00          | 0                | 0.00           |
| AHF1B1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.17677      |                   |                       | 0.00          | 0                | 0.00           |
| AHF1C1           | On 21/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.24809      |                   |                       | 0.00          | 0                | 0.00           |
| AHF2A1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86275       |                   |                       | 0.00          | 0                | 500,000,000.00 |
| AHF2B1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.84869       |                   |                       | 0.00          | 0                | 0.00           |
| AHF2C1           | On 18/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.83000       |                   |                       | 0.00          | 0                | 0.00           |
| AHF3A1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.85799       |                   |                       | 0.00          | 0                | 0.00           |
| AHF3A2           | On 18/04/2016 | Spot Bond  |     | 8.05000   | 97.86296  |           | 8.05000      | 97.84186       |                   |                       | 0.00          | 0                | 0.00           |
| AHF3B1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.81767       |                   |                       | 0.00          | 0                | 0.00           |
| AHF3C1           | On 18/10/2039 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.78805       |                   |                       | 0.00          | 0                | 0.00           |
| AIR01            | On 15/03/2019 | Spot Bond  |     | 8.88500   | 99.57972  |           | 8.88500      | 99.55581       |                   | 49,756,000,000,000.00 | 5,600,000,000 | 4,839,154,900.00 |                |
| AIR02            | On 30/04/2023 | Spot Bond  |     | 9.28000   | 119.26623 |           | 9.28000      | 119.23667      |                   |                       | 0.00          | 0                | 10,000,000.00  |
| AIR03            | On 09/03/2016 | Spot Bond  |     | 7.54000   | 105.37823 |           | 7.54000      | 105.35669      |                   |                       | 0.00          | 0                | 0.00           |
| AIR03U           | On 26/10/2014 | Spot Bond  |     | 100.00000 | 99.18391  |           | 100.00000    | 98.92152       |                   |                       | 0.00          | 0                | 0.00           |
| AIR04            | On 29/05/2024 | Spot Bond  |     | 9.34500   | 102.85434 |           | 9.34500      | 102.82882      |                   |                       | 0.00          | 0                | 0.00           |
| AIR04U           | On 26/10/2029 | Spot Bond  |     | 100.00000 | 16.92931  |           | 100.00000    | 16.89184       |                   |                       | 0.00          | 0                | 0.00           |
| AIR05            | On 29/05/2030 | Spot Bond  |     | 9.99500   | 103.76617 |           | 9.99500      | 103.73867      |                   |                       | 0.00          | 0                | 0.00           |
| AIRL01           | On 30/04/2028 | Spot Bond  |     | 2.76500   | 164.82064 |           | 2.76500      | 164.76481      |                   |                       | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| ANG010           | On 09/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.82249    |                |                   |            | 0.00          | 0                | 200,000,000.00 |
| ANG011           | On 06/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.65268    |                |                   |            | 0.00          | 0                | 0.00           |
| ANG012           | On 06/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.68178    |                |                   |            | 0.00          | 0                | 0.00           |
| ANG08            | On 10/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                |                   |            | 0.00          | 0                | 0.00           |
| APF01            | On 26/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.37536    |                |                   |            | 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   | 100.58630    |                |                   |            | 0.00          | 0                | 80,000,000.00  |
| ASN006           | On 28/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.29895    |                |                   |            | 0.00          | 0                | 0.00           |
| ASN007           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.45429    |                |                   |            | 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   | 100.45508    |                |                   |            | 0.00          | 0                | 0.00           |
| ASN012           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.44621    |                |                   |            | 0.00          | 0                | 0.00           |
| ASN013           | On 09/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.82402    |                |                   |            | 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   | 98.91500     |                |                   |            | 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   | 100.74607    |                |                   |            | 0.00          | 0                | 0.00           |
| ASN020           | On 09/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 96.46455     |                |                   |            | 0.00          | 0                | 0.00           |
| ASN022           | On 07/12/2033 | Spot Bond  | 2.65000   | 129.32303 | 2.65000   | 293.97417    |                |                   |            | 0.00          | 0                | 0.00           |
| ASN023           | On 07/07/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 94.68063     |                |                   |            | 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      | 105.42850      |                   |            | 0.00          | 0                | 0.00             |
| ASN028           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.72108       |                   |            | 0.00          | 0                | 0.00             |
| ASN031           | On 14/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15299      |                   |            | 0.00          | 0                | 0.00             |
| ASN032           | On 19/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 92.04753       |                   |            | 0.00          | 0                | 0.00             |
| ASN033           | On 07/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.10529      |                   |            | 0.00          | 0                | 0.00             |
| BAR001           | On 12/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62641      |                   |            | 0.00          | 0                | 0.00             |
| BAR002           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.41595      |                   |            | 0.00          | 0                | 0.00             |
| BAR003           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.41036      |                   |            | 0.00          | 0                | 0.00             |
| BAW10            | On 01/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.30706      |                   |            | 0.00          | 0                | 0.00             |
| BAW11            | On 01/10/2018 | Spot Bond  | 9.03500   | 102.84519 |           | 9.03500      | 102.82023      |                   |            | 0.00          | 0                | 0.00             |
| BAW12            | On 17/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.23235      |                   |            | 0.00          | 0                | 0.00             |
| BAW13            | On 17/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.70028      |                   |            | 0.00          | 0                | 0.00             |
| BAW15            | On 01/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.87201      |                   |            | 0.00          | 0                | 0.00             |
| BAW17            | On 05/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.35599      |                   |            | 0.00          | 0                | 100,000,000.00   |
| BAW18            | On 05/12/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.05731      |                   |            | 0.00          | 0                | 0.00             |
| BAW19            | On 05/12/2020 | Spot Bond  | 9.52000   | 103.58191 |           | 9.52000      | 103.55559      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| BAW2             | On 02/10/2015 | Spot Bond  | 7.67000   | 104.03896 |           | 7.67000      | 104.01745      |                   |            | 0.00          | 0                | 0.00             |
| BAW20U           | On 15/01/2016 | Spot Bond  | 100.00000 | 44.24900  |           | 100.00000    | 44.05441       |                   |            | 0.00          | 0                | 0.00             |
| BAW3             | On 02/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.26808      |                   |            | 0.00          | 0                | 0.00             |
| BAW8             | On 02/10/2017 | Spot Bond  | 8.86500   | 103.07273 |           | 8.86500      | 103.04817      |                   |            | 0.00          | 0                | 0.00             |
| BAYA01           | On 31/03/2016 | Spot Bond  | 11.21948  | 101.96017 |           | 11.21948     | 101.50873      |                   |            | 0.00          | 0                | 0.00             |
| BAYA04           | On 30/09/2015 | Spot Bond  | 11.17886  | 100.63502 |           | 11.17886     | 100.57136      |                   |            | 0.00          | 0                | 0.00             |
| BAYA05           | On 30/09/2015 | Spot Bond  | 11.22124  | 100.58497 |           | 11.22124     | 100.53259      |                   |            | 0.00          | 0                | 0.00             |
| BAYA06           | On 30/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.39659      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| BAYA07           | On 31/12/2015 | Spot Bond  |     | 11.26211 | 100.53657 |           | 11.26211     | 100.46518      |                   |            | 0.00          | 0                | 0.00          |
| BAYA08           | On 31/12/2017 | Spot Bond  |     | 12.03541 | 99.77039  |           | 12.03541     | 99.73839       |                   |            | 0.00          | 0                | 0.00          |
| BAYA09           | On 31/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.40532      |                   |            | 0.00          | 0                | 0.00          |
| BAYA10           | On 31/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.40532      |                   |            | 0.00          | 0                | 0.00          |
| BAYA11           | On 31/03/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.40539      |                   |            | 0.00          | 0                | 0.00          |
| BAYA12           | On 31/03/2016 | Spot Bond  |     | 11.46948 | 99.89501  |           | 11.46948     | 100.01635      |                   |            | 0.00          | 0                | 0.00          |
| BAYA13           | On 31/03/2016 | Spot Bond  |     | 11.39839 | 101.20405 |           | 11.39839     | 100.48493      |                   |            | 0.00          | 0                | 0.00          |
| BAYA14           | On 30/09/2015 | Spot Bond  |     | 11.17886 | 100.63502 |           | 11.17886     | 100.57136      |                   |            | 0.00          | 0                | 0.00          |
| BAYA15           | On 30/06/2016 | Spot Bond  |     | 11.32011 | 100.75600 |           | 11.32011     | 100.59768      |                   |            | 0.00          | 0                | 0.00          |
| BAYA16           | On 30/09/2016 | Spot Bond  |     | 10.49861 | 96.43202  |           | 10.49861     | 100.24310      |                   |            | 0.00          | 0                | 0.00          |
| BAYA17           | On 30/09/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.38617      |                   |            | 0.00          | 0                | 0.00          |
| BAYA18           | On 31/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.38089      |                   |            | 0.00          | 0                | 0.00          |
| BAYA19           | On 31/12/2016 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.38089      |                   |            | 0.00          | 0                | 0.00          |
| BAYA22           | On 30/09/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.01435      |                   |            | 0.00          | 0                | 0.00          |
| BAYA23           | On 30/06/2017 | Spot Bond  |     | 10.98310 | 99.29854  |           | 10.98310     | 99.72414       |                   |            | 0.00          | 0                | 0.00          |
| BAYA24           | On 30/06/2017 | Spot Bond  |     | 11.64000 | 99.15326  |           | 11.64000     | 99.12236       |                   |            | 0.00          | 0                | 0.00          |
| BAYA25           | On 30/06/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.37068      |                   |            | 0.00          | 0                | 0.00          |
| BAYA26           | On 30/09/2017 | Spot Bond  |     | 11.56500 | 73.40418  |           | 11.56500     | 97.03368       |                   |            | 0.00          | 0                | 0.00          |
| BAYA27           | On 30/09/2017 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.01436      |                   |            | 0.00          | 0                | 0.00          |
| BAYA29           | On 31/12/2015 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.35318      |                   |            | 0.00          | 0                | 0.00          |
| BAYA30           | On 31/12/2015 | Spot Bond  |     | 9.28000  | 89.47734  |           | 9.28000      | 100.32461      |                   |            | 0.00          | 0                | 0.00          |
| BAYA31           | On 31/12/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.37579      |                   |            | 0.00          | 0                | 0.00          |
| BAYA32           | On 31/03/2018 | Spot Bond  |     | 11.43500 | 70.29065  |           | 11.43500     | 99.24023       |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BAYA33           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.36556    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA34           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.37409    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA35           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.37409    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA36           | On 31/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.89584     |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA37           | On 31/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.36148    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA39           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.37889    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA41           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.01434    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA42           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.37889    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA43           | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.36216    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA44           | On 31/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.36707    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA45           | On 31/03/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.37899    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA46           | On 31/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.28172    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYA47           | On 30/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.30094    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYB02           | On 31/03/2016 | Spot Bond  | 14.21948  | 102.04049 | 14.21948  | 101.59884    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYB03           | On 31/12/2016 | Spot Bond  | 15.44545  | 100.41743 | 15.44545  | 100.37684    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYB04           | On 31/03/2017 | Spot Bond  | 14.31981  | 100.36559 | 14.31981  | 100.38827    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYB05           | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.48397    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYB06           | On 31/12/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.48397    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYB07           | On 31/03/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.48397    |                |                   |            | 0.00          | 0                | 700,000,000.00   |
| BAYB08           | On 30/09/2020 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.50075    |                |                   |            | 0.00          | 0                | 0.00             |
| BAYB09           | On 30/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.42499    |                |                   |            | 0.00          | 0                | 1,400,000,000.00 |
| BAYC1U           | On 31/12/2016 | Spot Bond  | 100.00000 | 21.55809  | 100.00000 | 21.51719     |                |                   |            | 0.00          | 0                | 0.00             |
| BAYD1U           | On 30/06/2035 | Spot Bond  | 100.00000 | 19.33555  | 100.00000 | 19.28871     |                |                   |            | 0.00          | 0                | 0.00             |
| BAYD2U           | On 30/06/2035 | Spot Bond  | 100.00000 | 17.59752  | 100.00000 | 17.55490     |                |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BAYD3U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 10.86267  | 100.00000 | 10.83635     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYD4U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 10.86267  | 100.00000 | 10.83635     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYD5U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 13.13348  | 100.00000 | 13.10167     |                |                   |            | 0.00          | 0                | 0.00           |
| BAYD6U           | On 30/06/2035 | Spot Bond  | 100.00000 |       | 11.37994  | 100.00000 | 11.35237     |                |                   |            | 0.00          | 0                | 0.00           |
| BCJ03            | On 17/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.93166     |                |                   |            | 0.00          | 0                | 0.00           |
| BCJ04            | On 21/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.85349     |                |                   |            | 0.00          | 0                | 0.00           |
| BCJ05            | On 07/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.10909    |                |                   |            | 0.00          | 0                | 0.00           |
| BCJ06            | On 07/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.11552    |                |                   |            | 0.00          | 0                | 0.00           |
| BCP3U            | On 30/06/2019 | Spot Bond  | 100.00000 |       | 7.39939   | 100.00000 | 7.38127      |                |                   |            | 0.00          | 0                | 0.00           |
| BCP4U            | On 30/06/2019 | Spot Bond  | 100.00000 |       | 7.39939   | 100.00000 | 7.38127      |                |                   |            | 0.00          | 0                | 0.00           |
| BCP85U           | On 24/10/2014 | Spot Bond  | 100.00000 |       | 97.33333  | 100.00000 | 97.07447     |                |                   |            | 0.00          | 0                | 0.00           |
| BCP86U           | On 19/11/2014 | Spot Bond  | 100.00000 |       | 91.02244  | 100.00000 | 90.79602     |                |                   |            | 0.00          | 0                | 0.00           |
| BCP87U           | On 05/12/2014 | Spot Bond  | 100.00000 |       | 87.52998  | 100.00000 | 87.32057     |                |                   |            | 0.00          | 0                | 0.00           |
| BD0202           | On 31/12/2018 | Spot Bond  | 2.08000   |       | 104.20999 | 2.08000   | 179.48806    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0205           | On 28/04/2028 | Spot Bond  | 8.17000   |       | 96.25328  | 8.17000   | 151.82455    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0206           | On 02/03/2028 | Spot Bond  | 8.17000   |       | 97.56958  | 8.17000   | 152.16610    |                |                   |            | 0.00          | 0                | 0.00           |
| BD0302           | On 18/04/2028 | Spot Bond  | 8.55500   |       | 96.46794  | 8.55500   | 96.44587     |                |                   |            | 0.00          | 0                | 0.00           |
| BD311E           | On 07/12/2023 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.78785    |                |                   |            | 0.00          | 0                | 0.00           |
| BEER02           | On 28/03/2018 | Spot Bond  | 8.03500   |       | 97.61011  | 8.03500   | 97.58887     |                |                   |            | 0.00          | 0                | 100,000,000.00 |
| BG22A1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.68499    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22A2           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.70813    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22A3           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.74259    |                |                   |            | 0.00          | 0                | 0.00           |
| BG22B1           | On 21/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.85746    |                |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| BG22C1           | On 21/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.97231      |                   |            | 0.00          | 0                | 0.00             |
| BG22D1           | On 21/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.29354      |                   |            | 0.00          | 0                | 0.00             |
| BG22YU           | On 21/07/2016 | Spot Bond  | 100.00000 | 25.77308  |           | 100.00000    | 25.71064       |                   |            | 0.00          | 0                | 0.00             |
| BG32A1           | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.46208      |                   |            | 0.00          | 0                | 10,000,000.00    |
| BG32A2           | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.53371      |                   |            | 0.00          | 0                | 0.00             |
| BG32A3           | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.56441      |                   |            | 0.00          | 0                | 0.00             |
| BG32A4           | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.57464      |                   |            | 0.00          | 0                | 0.00             |
| BG32B            | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.69740      |                   |            | 0.00          | 0                | 0.00             |
| BG32C            | On 30/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.86103      |                   |            | 0.00          | 0                | 0.00             |
| BG32DU           | On 30/10/2016 | Spot Bond  | 100.00000 | 16.13860  |           | 100.00000    | 16.09951       |                   |            | 0.00          | 0                | 0.00             |
| BG32YU           | On 30/10/2016 | Spot Bond  | 100.00000 | 16.13860  |           | 100.00000    | 16.09951       |                   |            | 0.00          | 0                | 0.00             |
| BG42A1           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56868      |                   |            | 0.00          | 0                | 0.00             |
| BG42A2           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61033      |                   |            | 0.00          | 0                | 0.00             |
| BG42A3           | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62168      |                   |            | 0.00          | 0                | 0.00             |
| BG42A4           | On 15/03/2017 | Spot Bond  | 8.41500   | 101.52017 |           | 8.41500      | 101.49705      |                   |            | 0.00          | 0                | 0.00             |
| BG42B            | On 15/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.65572      |                   |            | 0.00          | 0                | 0.00             |
| BG42C            | On 15/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.71605      |                   |            | 0.00          | 0                | 0.00             |
| BG42DU           | On 15/03/2017 | Spot Bond  | 100.00000 | 14.41097  |           | 100.00000    | 14.37568       |                   |            | 0.00          | 0                | 0.00             |
| BG42YU           | On 15/03/2017 | Spot Bond  | 100.00000 | 14.41097  |           | 100.00000    | 14.37568       |                   |            | 0.00          | 0                | 0.00             |
| BID04            | On 23/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.70968      |                   |            | 0.00          | 0                | 30,000,000.00    |
| BID05            | On 26/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.27473      |                   |            | 0.00          | 0                | 0.00             |
| BID06            | On 30/06/2019 | Spot Bond  | 8.73500   | 67.06301  |           | 8.73500      | 102.97283      |                   |            | 0.00          | 0                | 3,000,000,000.00 |
| BIDC40           | On 16/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94777       |                   |            | 0.00          | 0                | 0.00             |
| BIDC41           | On 06/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.50212       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| BLG1A4           | On 21/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96286      |                   |            | 0.00          | 0                | 0.00           |
| BLG1A6           | On 21/11/2032 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.11391      |                   |            | 0.00          | 0                | 0.00           |
| BLG1B            | On 21/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95809      |                   |            | 0.00          | 0                | 0.00           |
| BLG1C            | On 21/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.00532      |                   |            | 0.00          | 0                | 0.00           |
| BLG1D            | On 21/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.09110      |                   |            | 0.00          | 0                | 0.00           |
| BLG1E            | On 21/11/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.44737      |                   |            | 0.00          | 0                | 0.00           |
| BLG1F            | On 21/11/2032 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.03132      |                   |            | 0.00          | 0                | 0.00           |
| BSR11U           | On 19/06/2015 | Spot Bond  |     | 100.00000 | 58.23336  |           | 100.00000    | 58.09075       |                   |            | 0.00          | 0                | 0.00           |
| BSR12            | On 25/01/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.88862      |                   |            | 0.00          | 0                | 0.00           |
| BSR13            | On 26/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.94332      |                   |            | 0.00          | 0                | 0.00           |
| BTC001           | On 20/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.87939       |                   |            | 0.00          | 0                | 0.00           |
| BTC002           | On 17/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 97.12719       |                   |            | 0.00          | 0                | 0.00           |
| BUS01U           | On 30/09/2016 | Spot Bond  |     | 100.00000 | 25.57938  |           | 100.00000    | 25.51742       |                   |            | 0.00          | 0                | 0.00           |
| BWZJ17           | On 17/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.55023      |                   |            | 0.00          | 0                | 0.00           |
| BWZJ18           | On 19/11/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.18607      |                   |            | 0.00          | 0                | 0.00           |
| CBL06            | On 02/11/2014 | Spot Bond  |     | 7.57500   | 106.08170 |           | 7.57500      | 106.05978      |                   |            | 0.00          | 0                | 0.00           |
| CBL08            | On 02/11/2016 | Spot Bond  |     | 9.56500   | 114.57717 |           | 9.56500      | 114.54809      |                   |            | 0.00          | 0                | 0.00           |
| CBL09            | On 29/01/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 107.95543      |                   |            | 0.00          | 0                | 0.00           |
| CBL11            | On 06/05/2016 | Spot Bond  |     | 9.46500   | 106.08879 |           | 9.46500      | 106.06213      |                   |            | 0.00          | 0                | 620,000,000.00 |
| CBL12            | On 06/09/2018 | Spot Bond  |     | 12.63500  | 97.21010  |           | 12.63500     | 97.17721       |                   |            | 0.00          | 0                | 0.00           |
| CBL13            | On 01/02/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.08706      |                   |            | 0.00          | 0                | 0.00           |
| CBL14            | On 01/02/2019 | Spot Bond  |     | 11.59500  | 102.13446 |           | 11.59500     | 102.10319      |                   |            | 0.00          | 0                | 0.00           |
| CBL15            | On 18/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.29037      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| CBL16            | On 18/05/2017 | Spot Bond  | 9.45500   | 103.77148 |           | 9.45500      | 103.74544      |                   |            | 0.00          | 0                | 0.00             |
| CBL17            | On 23/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93168       |                   |            | 0.00          | 0                | 0.00             |
| CBL18            | On 23/08/2019 | Spot Bond  | 12.03500  | 98.02034  |           | 12.03500     | 97.98922       |                   |            | 0.00          | 0                | 0.00             |
| CBL19            | On 02/11/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.18273      |                   |            | 0.00          | 0                | 0.00             |
| CBL20            | On 14/12/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.82044      |                   |            | 0.00          | 0                | 0.00             |
| CBL21            | On 06/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.38961      |                   |            | 0.00          | 0                | 0.00             |
| CBL22            | On 06/05/2020 | Spot Bond  | 10.27000  | 96.34572  |           | 10.27000     | 96.31950       |                   |            | 0.00          | 0                | 0.00             |
| CCT01            | On 23/06/2023 | Spot Bond  | 10.00000  | 118.53911 |           | 10.00000     | 118.50752      |                   |            | 0.00          | 0                | 0.00             |
| CCT02            | On 12/06/2024 | Spot Bond  | 9.85000   | 114.74589 |           | 9.85000      | 114.71576      |                   |            | 0.00          | 0                | 0.00             |
| CCT03            | On 15/03/2025 | Spot Bond  | 9.18000   | 113.98041 |           | 9.18000      | 113.95216      |                   |            | 0.00          | 0                | 0.00             |
| CGR10            | On 08/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.09938      |                   |            | 0.00          | 0                | 0.00             |
| CGR11            | On 28/03/2016 | Spot Bond  | 11.76500  | 100.89023 |           | 11.76500     | 100.85837      |                   |            | 0.00          | 0                | 0.00             |
| CGR12            | On 14/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.51236      |                   |            | 0.00          | 0                | 0.00             |
| CGR13            | On 27/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.18926      |                   |            | 0.00          | 0                | 0.00             |
| CGR14            | On 13/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.17748      |                   |            | 0.00          | 0                | 0.00             |
| CGR15            | On 22/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.78910       |                   |            | 0.00          | 0                | 0.00             |
| CGR16            | On 22/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52403      |                   |            | 0.00          | 0                | 0.00             |
| CGR8             | On 22/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.62013       |                   |            | 0.00          | 0                | 0.00             |
| CIG02            | On 30/08/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.02213      |                   |            | 0.00          | 0                | 0.00             |
| CIG03            | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32706      |                   |            | 0.00          | 0                | 1,580,000,000.00 |
| CIG04            | On 30/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.33894      |                   |            | 0.00          | 0                | 1,610,000,000.00 |
| CIG05            | On 30/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.35299      |                   |            | 0.00          | 0                | 1,610,000,000.00 |
| CLN126           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.99007      |                   |            | 0.00          | 0                | 0.00             |
| CLN130           | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.96964      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN134           | On 20/08/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.07761      |                   |            | 0.00          | 0                | 0.00          |
| CLN159           | On 14/02/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.42106      |                   |            | 0.00          | 0                | 0.00          |
| CLN170           | On 20/12/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.48951      |                   |            | 0.00          | 0                | 0.00          |
| CLN179           | On 20/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.33865      |                   |            | 0.00          | 0                | 0.00          |
| CLN184           | On 01/07/2021 | Spot Bond  | 10.11000 |       | 102.85408 |           | 10.11000     | 102.82652      |                   |            | 0.00          | 0                | 0.00          |
| CLN186           | On 06/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.14626      |                   |            | 0.00          | 0                | 0.00          |
| CLN191           | On 23/08/2016 | Spot Bond  | 2.76000  |       | 120.25629 |           | 2.76000      | 120.21560      |                   |            | 0.00          | 0                | 0.00          |
| CLN192           | On 24/08/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 104.03475      |                   |            | 0.00          | 0                | 0.00          |
| CLN193           | On 29/08/2021 | Spot Bond  | 3.14000  |       | 117.35104 |           | 3.14000      | 120.09964      |                   |            | 0.00          | 0                | 0.00          |
| CLN194           | On 31/08/2016 | Spot Bond  | 8.25000  |       | 100.98748 |           | 8.25000      | 100.96493      |                   |            | 0.00          | 0                | 0.00          |
| CLN198           | On 13/09/2021 | Spot Bond  | 2.79000  |       | 127.83671 |           | 2.79000      | 121.99437      |                   |            | 0.00          | 0                | 0.00          |
| CLN199           | On 13/09/2016 | Spot Bond  | 2.40000  |       | 125.33930 |           | 2.40000      | 119.61238      |                   |            | 0.00          | 0                | 0.00          |
| CLN200           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.67819      |                   |            | 0.00          | 0                | 0.00          |
| CLN213           | On 12/10/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN214           | On 12/10/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN215           | On 17/10/2016 | Spot Bond  | 8.79000  |       | 99.44435  |           | 8.79000      | 99.42098       |                   |            | 0.00          | 0                | 0.00          |
| CLN216           | On 11/10/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN217           | On 11/10/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| CLN219           | On 20/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.84824       |                   |            | 0.00          | 0                | 0.00          |
| CLN220           | On 20/10/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.85600       |                   |            | 0.00          | 0                | 0.00          |
| CLN221           | On 20/10/2016 | Spot Bond  | 8.84000  |       | 99.50835  |           | 8.84000      | 99.48484       |                   |            | 0.00          | 0                | 0.00          |
| CLN222           | On 20/10/2016 | Spot Bond  | 8.84000  |       | 99.50835  |           | 8.84000      | 99.48484       |                   |            | 0.00          | 0                | 0.00          |
| CLN225           | On 09/12/2016 | Spot Bond  | 8.89000  |       | 102.58839 |           | 8.89000      | 102.56402      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN226           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.50084    |                | 0.00              |            | 0             | 0.00             |               |
| CLN227           | On 20/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.54951    |                | 0.00              |            | 0             | 0.00             |               |
| CLN230           | On 17/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.04951    |                | 0.00              |            | 0             | 0.00             |               |
| CLN231           | On 17/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.04951    |                | 0.00              |            | 0             | 0.00             |               |
| CLN237           | On 14/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.24500    |                | 0.00              |            | 0             | 0.00             |               |
| CLN239           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.50751    |                | 0.00              |            | 0             | 0.00             |               |
| CLN240           | On 24/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.02239    |                | 0.00              |            | 0             | 0.00             |               |
| CLN241           | On 24/02/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.08480    |                | 0.00              |            | 0             | 0.00             |               |
| CLN242           | On 24/02/2019 | Spot Bond  | 9.35000   | 101.27447 | 9.35000   | 101.24932    |                | 0.00              |            | 0             | 0.00             |               |
| CLN243           | On 24/02/2019 | Spot Bond  | 9.35000   | 101.27447 | 9.35000   | 101.24932    |                | 0.00              |            | 0             | 0.00             |               |
| CLN244           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.02229    |                | 0.00              |            | 0             | 0.00             |               |
| CLN245           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.02495    |                | 0.00              |            | 0             | 0.00             |               |
| CLN248           | On 14/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.74624    |                | 0.00              |            | 0             | 0.00             |               |
| CLN250           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.56883    |                | 0.00              |            | 0             | 0.00             |               |
| CLN251           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.65242    |                | 0.00              |            | 0             | 0.00             |               |
| CLN252           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.65682    |                | 0.00              |            | 0             | 0.00             |               |
| CLN253           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.56883    |                | 0.00              |            | 0             | 0.00             |               |
| CLN254           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.56883    |                | 0.00              |            | 0             | 0.00             |               |
| CLN255           | On 26/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.61212    |                | 0.00              |            | 0             | 0.00             |               |
| CLN256           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.37253    |                | 0.00              |            | 0             | 0.00             |               |
| CLN257           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.95206    |                | 0.00              |            | 0             | 0.00             |               |
| CLN258           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.48352    |                | 0.00              |            | 0             | 0.00             |               |
| CLN259           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.48352    |                | 0.00              |            | 0             | 0.00             |               |
| CLN260           | On 26/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.48352    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN261           | On 26/03/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.84374      |                   |            | 0.00          | 0                | 0.00          |
| CLN262           | On 26/03/2019 | Spot Bond  | 9.36500 |       | 101.48815 |           | 9.36500      | 101.46249      |                   |            | 0.00          | 0                | 0.00          |
| CLN268           | On 30/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.52553      |                   |            | 0.00          | 0                | 0.00          |
| CLN269           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.56600      |                   |            | 0.00          | 0                | 0.00          |
| CLN272           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.85975      |                   |            | 0.00          | 0                | 0.00          |
| CLN273           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.85722      |                   |            | 0.00          | 0                | 0.00          |
| CLN274           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.89825      |                   |            | 0.00          | 0                | 0.00          |
| CLN275           | On 22/05/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.09661      |                   |            | 0.00          | 0                | 0.00          |
| CLN277           | On 25/05/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.22173      |                   |            | 0.00          | 0                | 0.00          |
| CLN278           | On 20/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.08844      |                   |            | 0.00          | 0                | 0.00          |
| CLN279           | On 20/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.62178      |                   |            | 0.00          | 0                | 0.00          |
| CLN280           | On 07/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.83655      |                   |            | 0.00          | 0                | 0.00          |
| CLN281           | On 21/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.71135      |                   |            | 0.00          | 0                | 0.00          |
| CLN282           | On 27/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.50262      |                   |            | 0.00          | 0                | 0.00          |
| CLN283           | On 20/09/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.44950      |                   |            | 0.00          | 0                | 0.00          |
| CLN288           | On 10/08/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.75337      |                   |            | 0.00          | 0                | 0.00          |
| CLN289           | On 30/08/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.43147      |                   |            | 0.00          | 0                | 0.00          |
| CLN290           | On 26/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.66804      |                   |            | 0.00          | 0                | 0.00          |
| CLN291           | On 26/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.43257      |                   |            | 0.00          | 0                | 0.00          |
| CLN292           | On 26/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 102.93677      |                   |            | 0.00          | 0                | 0.00          |
| CLN293           | On 30/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.33055      |                   |            | 0.00          | 0                | 0.00          |
| CLN294           | On 26/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.42800      |                   |            | 0.00          | 0                | 0.00          |
| CLN295           | On 30/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.20270      |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLN296           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53311      |                   |            | 0.00          | 0                | 0.00           |
| CLN297           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.33073      |                   |            | 0.00          | 0                | 0.00           |
| CLN298           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.33073      |                   |            | 0.00          | 0                | 0.00           |
| CLN299           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32792      |                   |            | 0.00          | 0                | 0.00           |
| CLN301           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 129.39788      |                   |            | 0.00          | 0                | 0.00           |
| CLN302           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.89307      |                   |            | 0.00          | 0                | 0.00           |
| CLN303           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 129.13639      |                   |            | 0.00          | 0                | 0.00           |
| CLN304           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 128.94314      |                   |            | 0.00          | 0                | 0.00           |
| CLN305           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 129.19422      |                   |            | 0.00          | 0                | 0.00           |
| CLN310           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 126.97143      |                   |            | 0.00          | 0                | 0.00           |
| CLN311           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 127.68141      |                   |            | 0.00          | 0                | 0.00           |
| CLN313           | On 14/11/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.43469      |                   |            | 0.00          | 0                | 0.00           |
| CLN314           | On 14/11/2022 | Spot Bond  | 10.88500  | 95.50139  |           | 10.88500     | 96.80944       |                   |            | 0.00          | 0                | 0.00           |
| CLN315           | On 20/03/2023 | Spot Bond  | 11.40500  | 93.33415  |           | 11.40500     | 93.48403       |                   |            | 0.00          | 0                | 0.00           |
| CLN316           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.31420      |                   |            | 0.00          | 0                | 0.00           |
| CLN317           | On 20/03/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53415      |                   |            | 0.00          | 0                | 0.00           |
| CLN318           | On 14/11/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.40231      |                   |            | 0.00          | 0                | 0.00           |
| CLN319           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.75830      |                   |            | 0.00          | 0                | 0.00           |
| CLN320           | On 30/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.76219      |                   |            | 0.00          | 110,000,000      | 110,000,000.00 |
| CLN321           | On 30/04/2018 | Spot Bond  | 8.80500   | 101.99077 |           | 8.80500      | 103.96341      |                   |            | 0.00          | 0                | 0.00           |
| CLN322           | On 20/12/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47183      |                   |            | 0.00          | 0                | 0.00           |
| CLN323           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.77597      |                   |            | 0.00          | 0                | 0.00           |
| CLN324           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 124.40654      |                   |            | 0.00          | 0                | 0.00           |
| CLN325           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49244      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| CLN326           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.50079      |                   |            | 0.00          | 0                | 0.00          |
| CLN327           | On 20/06/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.53304      |                   |            | 0.00          | 0                | 0.00          |
| CLN328           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.51223      |                   |            | 0.00          | 0                | 0.00          |
| CLN329           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.70425      |                   |            | 0.00          | 0                | 0.00          |
| CLN330           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.70425      |                   |            | 0.00          | 0                | 0.00          |
| CLN331           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 77.41153       |                   |            | 0.00          | 0                | 0.00          |
| CLN332           | On 20/06/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.55751      |                   |            | 0.00          | 0                | 0.00          |
| CLN335           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.31420      |                   |            | 0.00          | 0                | 0.00          |
| CLN336           | On 20/09/2015 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 112.37952      |                   |            | 0.00          | 0                | 0.00          |
| CLN337           | On 20/09/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 112.53415      |                   |            | 0.00          | 0                | 0.00          |
| CLN339           | On 28/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.70836      |                   |            | 0.00          | 0                | 0.00          |
| CLN340           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.61445      |                   |            | 0.00          | 0                | 0.00          |
| CLN341           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.31591      |                   |            | 0.00          | 0                | 0.00          |
| CLN342           | On 20/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.70003      |                   |            | 0.00          | 0                | 0.00          |
| CLN343           | On 20/12/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.57988      |                   |            | 0.00          | 0                | 0.00          |
| CLN344           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.44983      |                   |            | 0.00          | 0                | 0.00          |
| CLN345           | On 20/12/2023 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.51748      |                   |            | 0.00          | 0                | 0.00          |
| CLN346           | On 28/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.69161      |                   |            | 0.00          | 0                | 0.00          |
| CLN347           | On 10/02/2016 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.34657      |                   |            | 0.00          | 0                | 0.00          |
| CLN349           | On 30/06/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.30733      |                   |            | 0.00          | 0                | 0.00          |
| CLN350           | On 28/10/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.59652      |                   |            | 0.00          | 0                | 0.00          |
| CLN353           | On 28/05/2019 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.96679      |                   |            | 0.00          | 0                | 0.00          |
| CLN354           | On 20/12/2018 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 100.68740      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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      | 101.64413      |                   |            | 0.00          | 0                | 0.00          |
| CLN359           | On 24/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.74726      |                   |            | 0.00          | 0                | 0.00          |
| CLN360           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.43162      |                   |            | 0.00          | 0                | 0.00          |
| CLN361           | On 20/03/2024 | Spot Bond  | 10.55000  | 100.45934 |           | 10.55000     | 100.54108      |                   |            | 0.00          | 0                | 0.00          |
| CLN362           | On 20/03/2024 | Spot Bond  | 10.06500  | 103.35725 |           | 10.06500     | 103.45479      |                   |            | 0.00          | 0                | 0.00          |
| CLN363           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47413      |                   |            | 0.00          | 0                | 0.00          |
| CLN364           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.76603      |                   |            | 0.00          | 0                | 0.00          |
| CLN365           | On 20/03/2024 | Spot Bond  | 12.20500  | 104.82372 |           | 12.20500     | 104.93983      |                   |            | 0.00          | 0                | 0.00          |
| CLN366           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.83960      |                   |            | 0.00          | 0                | 0.00          |
| CLN367           | On 06/08/2023 | Spot Bond  | 12.23500  | 104.91289 |           | 12.23500     | 104.74375      |                   |            | 0.00          | 0                | 0.00          |
| CLN368           | On 26/07/2022 | Spot Bond  | 10.66500  | 104.58534 |           | 10.66500     | 104.43780      |                   |            | 0.00          | 0                | 0.00          |
| CLN369           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.83960      |                   |            | 0.00          | 0                | 0.00          |
| CLN370           | On 26/07/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.76357      |                   |            | 0.00          | 0                | 0.00          |
| CLN371           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56632      |                   |            | 0.00          | 0                | 0.00          |
| CLN372           | On 20/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52359      |                   |            | 0.00          | 0                | 0.00          |
| CLN373           | On 20/09/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53304      |                   |            | 0.00          | 0                | 0.00          |
| CLN374           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47183      |                   |            | 0.00          | 0                | 0.00          |
| CLN375           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32689      |                   |            | 0.00          | 0                | 0.00          |
| CLN376           | On 20/03/2021 | Spot Bond  | 9.57000   | 102.10589 |           | 9.57000      | 101.97414      |                   |            | 0.00          | 0                | 0.00          |
| CLN377           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.37269      |                   |            | 0.00          | 0                | 0.00          |
| CLN378           | On 20/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.51915      |                   |            | 0.00          | 0                | 0.00          |
| CLN379           | On 20/03/2024 | Spot Bond  | 10.55000  | 100.68395 |           | 10.55000     | 100.65536      |                   |            | 0.00          | 0                | 0.00          |
| CLN380           | On 20/09/2024 | Spot Bond  | 11.00000  | 100.71246 |           | 11.00000     | 97.96059       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|------------------|
| CLN381           | On 21/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.84819       |                   |                        | 0.00          | 0                | 0.00             |
| CLN382           | On 20/03/2021 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.52749      |                   |                        | 0.00          | 0                | 0.00             |
| CLN383           | On 22/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.82263       |                   |                        | 0.00          | 0                | 0.00             |
| CLN384           | On 20/09/2024 | Spot Bond  | 11.99500  |       | 101.00653 |           | 11.99500     | 100.84414      |                   |                        | 0.00          | 0                | 0.00             |
| CLN385           | On 20/09/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.57629      |                   |                        | 0.00          | 0                | 0.00             |
| CLN386           | On 20/03/2021 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.47183      |                   |                        | 0.00          | 0                | 0.00             |
| CLN387           | On 26/01/2021 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.85437      |                   |                        | 0.00          | 0                | 0.00             |
| CLN388           | On 20/09/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.50247      |                   |                        | 0.00          | 0                | 0.00             |
| CLN389           | On 06/08/2023 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00000      |                   |                        | 0.00          | 6,600,000,000    | 3,300,000,000.00 |
| CLN390           | On 01/10/2016 | Spot Bond  | 100.00000 |       | 26.50392  |           | 100.00000    | 20.13818       |                   | 100,000,000,000,000.00 | 1,000,000,000 | 1,000,000,000.00 |                  |
| CLN42            | On 18/04/2028 | Spot Bond  | 7.01000   |       | 39.42004  |           | 7.01000      | 40.03210       |                   |                        | 0.00          | 0                | 0.00             |
| CLN55            | On 18/04/2028 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 159.87418      |                   |                        | 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  | 8.55500   |       | 96.46794  |           | 8.55500      | 139.70615      |                   |                        | 0.00          | 0                | 0.00             |
| CLN88            | On 28/04/2028 | Spot Bond  | 8.17000   |       | 34.53793  |           | 8.17000      | 151.82455      |                   |                        | 0.00          | 0                | 0.00             |
| CLN89            | On 02/03/2028 | Spot Bond  | 8.17000   |       | 34.96412  |           | 8.17000      | 152.16610      |                   |                        | 0.00          | 0                | 0.00             |
| CLNF01           | On 20/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 92.87782       |                   |                        | 0.00          | 0                | 0.00             |
| CLNF02           | On 20/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 92.81693       |                   |                        | 0.00          | 0                | 0.00             |
| CLNF03           | On 10/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.06409      |                   |                        | 0.00          | 0                | 0.00             |
| CLNF04           | On 10/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.06409      |                   |                        | 0.00          | 0                | 0.00             |
| CLNF05           | On 20/09/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.50647      |                   |                        | 0.00          | 0                | 0.00             |
| CLNF06           | On 20/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.47478      |                   |                        | 0.00          | 0                | 0.00             |
| CLNF07           | On 20/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.48106      |                   |                        | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| CLNF08           | On 10/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.06783      |                   |            | 0.00          | 0                | 0.00           |
| CLNF09           | On 20/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.48019      |                   |            | 0.00          | 0                | 0.00           |
| CLNF10           | On 24/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.75830      |                   |            | 0.00          | 0                | 0.00           |
| CLNF11           | On 20/03/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.43889      |                   |            | 0.00          | 0                | 0.00           |
| CLNF12           | On 20/06/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.46067      |                   |            | 0.00          | 0                | 0.00           |
| CLNF13           | On 20/06/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.45788      |                   |            | 0.00          | 0                | 0.00           |
| CLNF14           | On 20/09/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.46067      |                   |            | 0.00          | 0                | 0.00           |
| COH001           | On 26/11/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.16678      |                   |            | 0.00          | 0                | 0.00           |
| COH002           | On 15/04/2019 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 99.95511       |                   |            | 0.00          | 0                | 0.00           |
| COJ02            | On 15/09/2016 | Spot Bond  | 8.87000  |       | 106.17905 |           | 8.87000      | 104.09770      |                   |            | 0.00          | 0                | 0.00           |
| COJ04            | On 05/06/2018 | Spot Bond  | 8.81500  |       | 103.76734 |           | 8.81500      | 103.74288      |                   |            | 0.00          | 0                | 750,000,000.00 |
| COJ05            | On 05/06/2023 | Spot Bond  | 10.21000 |       | 115.61339 |           | 10.21000     | 115.58195      |                   |            | 0.00          | 0                | 0.00           |
| COJ06            | On 09/12/2015 | Spot Bond  | 8.47000  |       | 106.25428 |           | 8.47000      | 106.23020      |                   |            | 0.00          | 0                | 0.00           |
| COJ07            | On 23/03/2021 | Spot Bond  | 9.78000  |       | 105.30976 |           | 9.78000      | 105.28198      |                   |            | 0.00          | 0                | 0.00           |
| COJG01           | On 09/06/2024 | Spot Bond  | 9.84500  |       | 105.56342 |           | 9.84500      | 105.53571      |                   |            | 0.00          | 0                | 0.00           |
| COT01            | On 03/04/2023 | Spot Bond  | 10.19500 |       | 94.21079  |           | 10.19500     | 94.18506       |                   |            | 0.00          | 0                | 0.00           |
| COT02            | On 03/04/2028 | Spot Bond  | 10.90000 |       | 95.41607  |           | 10.90000     | 95.38825       |                   |            | 0.00          | 0                | 0.00           |
| COT03            | On 05/06/2028 | Spot Bond  | 10.90000 |       | 93.25480  |           | 10.90000     | 93.22777       |                   |            | 0.00          | 0                | 0.00           |
| CPL002           | On 29/11/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.00423      |                   |            | 0.00          | 0                | 0.00           |
| CPL003           | On 28/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.99373      |                   |            | 0.00          | 0                | 0.00           |
| CPL005           | On 01/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.89116      |                   |            | 0.00          | 0                | 0.00           |
| CPL007           | On 01/08/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.85842      |                   |            | 0.00          | 0                | 0.00           |
| CPL020           | On 27/10/2014 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.29887      |                   |            | 0.00          | 0                | 0.00           |
| CPL021           | On 25/08/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.00341      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| CPL022           | On 23/09/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.43156      |                   |            | 0.00          | 0                | 0.00              |
| CPV01            | On 30/06/2029 | Spot Bond  | 11.09000  |       | 99.62755  |           | 11.09000     | 102.56730      |                   |            | 0.00          | 0                | 0.00              |
| DEN38U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 12.13532  |           | 100.00000    | 12.10561       |                   |            | 0.00          | 0                | 0.00              |
| DEN39U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 4.07272   |           | 100.00000    | 4.05987        |                   |            | 0.00          | 0                | 0.00              |
| DEN40U           | On 10/06/2018 | Spot Bond  | 100.00000 |       | 14.82083  |           | 100.00000    | 14.77405       |                   |            | 0.00          | 0                | 0.00              |
| DENG43           | On 28/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.48962      |                   |            | 0.00          | 0                | 0.00              |
| DENG44           | On 29/09/2017 | Spot Bond  | 8.14000   |       | 98.15281  |           | 8.14000      | 96.95136       |                   |            | 0.00          | 0                | 300,000,000.00    |
| DENG52           | On 21/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.91225      |                   |            | 0.00          | 0                | 0.00              |
| DENG53           | On 25/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.85778      |                   |            | 0.00          | 0                | 0.00              |
| DENG54           | On 03/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.70482      |                   |            | 0.00          | 0                | 0.00              |
| DLT01U           | On 28/11/2014 | Spot Bond  | 100.00000 |       | 92.08461  |           | 100.00000    | 91.86055       |                   |            | 0.00          | 0                | 0.00              |
| DLTB02           | On 09/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.71971      |                   |            | 0.00          | 0                | 0.00              |
| DLTB03           | On 09/10/2017 | Spot Bond  | 100.00000 |       | 16.57024  |           | 100.00000    | 16.49737       |                   |            | 0.00          | 0                | 12,500,000,000.00 |
| DLTC04           | On 28/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.40859      |                   |            | 0.00          | 0                | 0.00              |
| DLTC06           | On 13/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.70556      |                   |            | 0.00          | 0                | 0.00              |
| DLTC07           | On 04/02/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.31894      |                   |            | 0.00          | 0                | 0.00              |
| DOL002           | On 15/07/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.93251       |                   |            | 0.00          | 0                | 0.00              |
| DOL003           | On 20/09/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.61335      |                   |            | 0.00          | 0                | 0.00              |
| DOL004           | On 24/01/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.80730      |                   |            | 0.00          | 0                | 0.00              |
| DOL006           | On 22/03/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.68772      |                   |            | 0.00          | 0                | 0.00              |
| DOL007           | On 20/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.53582      |                   |            | 0.00          | 0                | 0.00              |
| DRD04            | On 03/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.30020      |                   |            | 0.00          | 0                | 0.00              |
| DV2021           | On 18/06/2021 | Spot Bond  | 8.77000   |       | 104.18242 |           | 8.77000      | 104.15799      |                   |            | 0.00          | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value          | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| DV21             | On 15/06/2016 | Spot Bond  | 7.64000   | 116.26127 |           | 7.64000      | 116.23746      |                   |            | 15,280,000,000,000.00  | 2,000,000,000    | 1,000,000,000.00  |
| DV22             | On 07/02/2020 | Spot Bond  | 8.50000   | 105.71941 |           | 8.50000      | 105.69550      |                   |            | 179,096,700,000.00     | 21,070,200       | 1,794,660,000.00  |
| DV23             | On 27/02/2023 | Spot Bond  | 9.12500   | 106.32796 |           | 9.12500      | 106.30218      |                   |            | 146,095,930,212,500.00 | 16,010,512,900   | 9,380,000,000.00  |
| DV24             | On 18/02/2024 | Spot Bond  | 9.04500   | 105.48934 |           | 9.04500      | 105.46398      |                   |            | 103,178,124,000,000.00 | 11,407,200,000   | 5,703,600,000.00  |
| DV29             | On 18/02/2029 | Spot Bond  | 9.54500   | 105.82765 |           | 9.54500      | 105.80084      |                   |            | 0.00                   | 0                | 300,000,000.00    |
| DVC003           | On 09/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62952      |                   |            | 0.00                   | 0                | 200,000,000.00    |
| DVC004           | On 12/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55853      |                   |            | 0.00                   | 0                | 0.00              |
| DVC005           | On 23/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.37542      |                   |            | 0.00                   | 0                | 0.00              |
| DVC006           | On 29/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.26681      |                   |            | 0.00                   | 0                | 0.00              |
| DVC007           | On 15/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.51320      |                   |            | 0.00                   | 0                | 0.00              |
| DVF16            | On 19/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17209      |                   |            | 0.00                   | 0                | 0.00              |
| DVF17            | On 18/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48548      |                   |            | 0.00                   | 0                | 0.00              |
| DVF18            | On 30/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.26938      |                   |            | 0.00                   | 0                | 0.00              |
| E170             | On 01/08/2020 | Spot Bond  | 8.09500   | 127.30877 |           | 8.09500      | 127.28132      |                   |            | 0.00                   | 0                | 2,002,500,000.00  |
| EDC01            | On 04/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 90.56859       |                   |            | 0.00                   | 7,700,000,000    | 7,620,000,000.00  |
| 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  | 0.20000   | 102.85590 |           | 0.20000      | 135.79875      |                   |            | 0.00                   | 0                | 1,200,000,000.00  |
| EL28             | On 02/05/2028 | Spot Bond  | 2.07500   | 123.40368 |           | 2.07500      | 123.36421      |                   |            | 31,125,000,000,000.00  | 15,000,000,000   | 15,000,000,000.00 |
| EL29             | On 19/11/2029 | Spot Bond  | 2.08500   | 110.57828 |           | 2.08500      | 110.54289      |                   |            | 31,275,000,000,000.00  | 15,000,000,000   | 15,000,000,000.00 |
| EL30             | On 29/07/2030 | Spot Bond  | 2.11500   | 110.17484 |           | 2.11500      | 110.13948      |                   |            | 0.00                   | 0                | 9,300,000,000.00  |
| EL31             | On 02/06/2031 | Spot Bond  | 2.16000   | 102.47523 |           | 2.16000      | 102.44220      |                   |            | 32,400,000,000,000.00  | 15,000,000,000   | 15,000,000,000.00 |
| EMM01            | On 28/07/2020 | Spot Bond  | 9.67000   | 106.08338 |           | 9.67000      | 106.05616      |                   |            | 0.00                   | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| EMM02            | On 11/03/2021 | Spot Bond  | 9.52000   | 106.61859 |           | 9.52000      | 106.59120      |                   |            | 0.00          | 0                | 0.00             |
| EMM03            | On 04/05/2024 | Spot Bond  | 9.95000   | 105.04679 |           | 9.95000      | 105.01908      |                   |            | 0.00          | 0                | 0.00             |
| EMM04            | On 16/05/2028 | Spot Bond  | 10.17000  | 96.35169  |           | 10.17000     | 99.26814       |                   |            | 0.00          | 0                | 0.00             |
| EMM05            | On 17/04/2029 | Spot Bond  | 10.32000  | 102.51852 |           | 10.32000     | 101.53769      |                   |            | 0.00          | 0                | 4,666,666,200.00 |
| EPF001           | On 19/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.18759      |                   |            | 0.00          | 0                | 110,000,000.00   |
| EPF002           | On 28/05/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.96631      |                   |            | 0.00          | 0                | 0.00             |
| EPF003           | On 12/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.64062      |                   |            | 0.00          | 0                | 0.00             |
| EPFC09           | On 06/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23233      |                   |            | 0.00          | 0                | 0.00             |
| EPFC10           | On 19/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99702      |                   |            | 0.00          | 0                | 0.00             |
| EPFC11           | On 19/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.04170      |                   |            | 0.00          | 0                | 0.00             |
| EQ206U           | On 15/10/2014 | Spot Bond  | 100.00000 | 99.72677  |           | 100.00000    | 99.45504       |                   |            | 0.00          | 0                | 0.00             |
| EQ209U           | On 11/06/2015 | Spot Bond  | 100.00000 | 59.10910  |           | 100.00000    | 58.92253       |                   |            | 0.00          | 0                | 0.00             |
| EQ211U           | On 14/11/2014 | Spot Bond  | 100.00000 | 95.20187  |           | 100.00000    | 94.96206       |                   |            | 0.00          | 0                | 0.00             |
| EQ212U           | On 12/02/2015 | Spot Bond  | 100.00000 | 80.45396  |           | 100.00000    | 80.28875       |                   |            | 0.00          | 0                | 0.00             |
| EQS01            | On 18/11/2014 | Spot Bond  | 3.00000   | 132.81850 |           | 3.00000      | 132.77260      |                   |            | 0.00          | 0                | 0.00             |
| EQS02            | On 01/07/2015 | Spot Bond  | 11.45000  | 104.62431 |           | 11.45000     | 104.59267      |                   |            | 0.00          | 0                | 0.00             |
| EQS04            | On 22/09/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.43339      |                   |            | 0.00          | 0                | 0.00             |
| EQS05            | On 25/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62722      |                   |            | 0.00          | 0                | 0.00             |
| EQS06            | On 09/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32337      |                   |            | 0.00          | 0                | 0.00             |
| EQS07            | On 09/04/2018 | Spot Bond  | 10.01500  | 96.19538  |           | 10.01500     | 96.16956       |                   |            | 0.00          | 0                | 0.00             |
| EQS08A           | On 04/10/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.15423      |                   |            | 0.00          | 2,340,000,000    | 1,170,000,000.00 |
| EQS09            | On 28/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.01573      |                   |            | 0.00          | 0                | 0.00             |
| ERS3A8           | On 17/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31451      |                   |            | 0.00          | 0                | 0.00             |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|-------------------|
| ERS3B3           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00              |
| ERS3B4           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21533      |                   |            | 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      | 101.29139      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA12           | On 17/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.56822      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA14           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10843      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA15           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15381      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA16           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.09935      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA17           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.13718      |                   |            | 0.00                 | 120,000,000      | 120,000,000.00    |
| ERSA18           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10892      |                   |            | 0.00                 | 0                | 0.00              |
| ERSA19           | On 17/11/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.09368      |                   |            | 0.00                 | 0                | 0.00              |
| ES15             | On 30/08/2015 | Spot Bond  | 7.07000   | 101.51378 |           | 7.07000      | 101.49441      |                   |            | 0.00                 | 0                | 200,000,000.00    |
| ES18             | On 20/04/2018 | Spot Bond  | 7.92500   | 103.84948 |           | 7.92500      | 103.82743      |                   |            | 287,496,017,500.00   | 36,277,100       | 4,880,270,000.00  |
| ES23             | On 25/01/2023 | Spot Bond  | 8.59500   | 110.37826 |           | 8.59500      | 110.35302      |                   |            | 2,118,086,478,000.00 | 246,432,400      | 6,817,701,800.00  |
| ES26             | On 02/04/2026 | Spot Bond  | 8.84000   | 93.20783  |           | 8.84000      | 93.18569       |                   |            | 11,431,004,000.00    | 1,293,100        | 3,404,280,000.00  |
| ES33             | On 15/09/2033 | Spot Bond  | 9.47000   | 83.39950  |           | 9.52500      | 82.96372       |                   |            | 1,144,202,333,000.00 | 120,823,900      | 30,143,120,000.00 |
| ES42             | On 25/04/2042 | Spot Bond  | 9.62000   | 93.22277  |           | 9.62000      | 93.19884       |                   |            | 0.00                 | 0                | 22,200,000,000.00 |
| EXX01            | On 19/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.99809      |                   |            | 0.00                 | 0                | 0.00              |
| EXX02            | On 19/05/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.20851      |                   |            | 0.00                 | 0                | 80,000,000.00     |
| FIFB01           | On 24/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.04512      |                   |            | 0.00                 | 0                | 0.00              |
| FIFB02           | On 17/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.92183       |                   |            | 0.00                 | 0                | 0.00              |
| FIFB03           | On 26/06/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.37077      |                   |            | 0.00                 | 0                | 0.00              |
| FIFC11           | On 02/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.80758      |                   |            | 0.00                 | 0                | 0.00              |
| FIFC12           | On 10/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61808      |                   |            | 0.00                 | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FIFC13           | On 10/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.09688      |                   |            | 0.00          | 0                | 0.00           |
| FR002U           | On 02/08/2023 | Spot Bond  |     | 100.00000 | 12.24908  |           | 100.00000    | 12.21941       |                   |            | 0.00          | 0                | 0.00           |
| FR003U           | On 02/08/2023 | Spot Bond  |     | 100.00000 | 11.92094  |           | 100.00000    | 11.89206       |                   |            | 0.00          | 0                | 0.00           |
| FR2A4A           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59508      |                   |            | 0.00          | 0                | 0.00           |
| FR2A4B           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.04750       |                   |            | 0.00          | 0                | 0.00           |
| FR2A4C           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.66311      |                   |            | 0.00          | 0                | 0.00           |
| FR2A4D           | On 15/09/2023 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.70840      |                   |            | 0.00          | 0                | 0.00           |
| FRB05            | On 21/12/2018 | Spot Bond  |     | 9.43500   | 99.47509  |           | 9.43500      | 99.45004       |                   |            | 0.00          | 0                | 0.00           |
| FRB08            | On 10/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.62750      |                   |            | 0.00          | 0                | 0.00           |
| FRB09            | On 10/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.62743      |                   |            | 0.00          | 0                | 0.00           |
| FRB10            | On 25/01/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.74648      |                   |            | 0.00          | 0                | 0.00           |
| FRB11            | On 11/12/2022 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 104.14792      |                   |            | 0.00          | 0                | 0.00           |
| FRB12            | On 02/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.94212      |                   |            | 0.00          | 0                | 0.00           |
| FRB13            | On 02/06/2026 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95766      |                   |            | 0.00          | 0                | 0.00           |
| FRB14            | On 02/06/2026 | Spot Bond  |     | 10.27000  | 101.82748 |           | 10.27000     | 102.33241      |                   |            | 0.00          | 0                | 0.00           |
| FRBC21           | On 21/12/2018 | Spot Bond  |     | 11.23500  | 106.23215 |           | 11.23500     | 106.20043      |                   |            | 0.00          | 0                | 0.00           |
| FRBC22           | On 21/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.19240       |                   |            | 0.00          | 0                | 0.00           |
| FRBI22           | On 31/01/2022 | Spot Bond  |     | 2.19000   | 130.57268 |           | 2.19000      | 131.40618      |                   |            | 0.00          | 0                | 0.00           |
| FRBI23           | On 07/12/2023 | Spot Bond  |     | 2.21000   | 129.04885 |           | 2.21000      | 276.59120      |                   |            | 0.00          | 0                | 80,000,000.00  |
| FRBI25           | On 31/01/2025 | Spot Bond  |     | 2.40000   | 103.52654 |           | 2.40000      | 110.01177      |                   |            | 0.00          | 0                | 200,000,000.00 |
| FRBI28           | On 31/03/2028 | Spot Bond  |     | 2.49500   | 101.29376 |           | 2.49500      | 158.19163      |                   |            | 0.00          | 0                | 0.00           |
| FRBI33           | On 07/12/2033 | Spot Bond  |     | 2.29000   | 119.11412 |           | 2.29000      | 216.17606      |                   |            | 0.00          | 0                | 0.00           |
| FRBN04           | On 15/09/2015 | Spot Bond  |     | 7.70000   | 106.12184 |           | 7.70000      | 106.09970      |                   |            | 0.00          | 0                | 0.00           |

| 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  | 7.81600   | 63.05103  |           | 7.81600      | 62.40101       |                   |            | 0.00          | 0                | 0.00          |
| FRBZ02           | On 28/10/2024 | Spot Bond  | 9.45800   | 40.36635  |           | 9.45800      | 39.45760       |                   |            | 0.00          | 0                | 0.00          |
| FRBZ03           | On 10/12/2024 | Spot Bond  | 9.69000   | 39.08922  |           | 9.69000      | 38.14433       |                   |            | 0.00          | 0                | 0.00          |
| FRC02U           | On 02/03/2015 | Spot Bond  | 100.00000 | 72.42063  |           | 100.00000    | 72.27723       |                   |            | 0.00          | 0                | 0.00          |
| FRC03U           | On 27/03/2015 | Spot Bond  | 100.00000 | 74.84570  |           | 100.00000    | 74.70448       |                   |            | 0.00          | 0                | 0.00          |
| FRC107           | On 03/06/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.12664      |                   |            | 0.00          | 0                | 0.00          |
| FRC109           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56317      |                   |            | 0.00          | 0                | 0.00          |
| FRC112           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48956      |                   |            | 0.00          | 0                | 0.00          |
| FRC113           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53601      |                   |            | 0.00          | 0                | 0.00          |
| FRC115           | On 20/06/2017 | Spot Bond  | 7.47000   | 100.49769 |           | 7.47000      | 98.00000       |                   |            | 0.00          | 0                | 0.00          |
| FRC116           | On 20/06/2017 | Spot Bond  | 7.47000   | 100.49769 |           | 7.47000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC118           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.52749      |                   |            | 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      | 100.50358      |                   |            | 0.00          | 0                | 0.00          |
| FRC122           | On 20/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62218      |                   |            | 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      | 100.51915      |                   |            | 0.00          | 0                | 0.00          |
| FRC125           | On 20/09/2017 | Spot Bond  | 6.00000   | 100.39980 |           | 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      | 100.55080      |                   |            | 0.00          | 0                | 0.00          |
| FRC129           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRC130           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| 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      | 100.67398      |                   |            | 0.00          | 0                | 0.00          |
| FRC135           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.65471      |                   |            | 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 | 17.41018  |           | 100.09221    | 17.36751       |                   |            | 0.00          | 0                | 0.00          |
| FRC144           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.47294      |                   |            | 0.00          | 0                | 0.00          |
| FRC145           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 110.10212      |                   |            | 0.00          | 0                | 0.00          |
| FRC147           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.62514      |                   |            | 0.00          | 0                | 0.00          |
| FRC149           |        | On 20/09/2015 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 103.16242      |                   |            | 0.00          | 0                | 0.00          |
| FRC150           |        | On 20/09/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.52459      |                   |            | 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      | 100.53028      |                   |            | 0.00          | 0                | 0.00          |
| FRC153           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.48555      |                   |            | 0.00          | 0                | 0.00          |
| FRC154           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.49412      |                   |            | 0.00          | 0                | 0.00          |
| FRC155           |        | On 20/12/2017 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.64093      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| FRC161           | On 20/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48576      |                   |            | 0.00          | 0                | 0.00          |
| FRC162           | On 14/12/2018 | Spot Bond  | 13.22500  | 58.14401  |           | 13.22500     | 58.12323       |                   |            | 0.00          | 0                | 0.00          |
| FRC163           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45899      |                   |            | 0.00          | 0                | 0.00          |
| FRC166           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45955      |                   |            | 0.00          | 0                | 0.00          |
| FRC167           | On 20/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.67063      |                   |            | 0.00          | 0                | 0.00          |
| FRC168           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47963      |                   |            | 0.00          | 0                | 0.00          |
| FRC169           | On 31/01/2025 | Spot Bond  | 3.63500   | 95.03778  |           | 3.63500      | 98.28901       |                   |            | 0.00          | 0                | 0.00          |
| FRC170           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49968      |                   |            | 0.00          | 0                | 0.00          |
| FRC171           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49968      |                   |            | 0.00          | 0                | 0.00          |
| FRC172           | On 21/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.23384      |                   |            | 0.00          | 0                | 0.00          |
| FRC173           | On 30/06/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.31420      |                   |            | 0.00          | 0                | 0.00          |
| FRC174           | On 20/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.54151       |                   |            | 0.00          | 0                | 0.00          |
| FRC176           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.47183      |                   |            | 0.00          | 0                | 0.00          |
| FRC177           | On 20/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46122      |                   |            | 0.00          | 0                | 0.00          |
| FRC178           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.74763      |                   |            | 0.00          | 0                | 0.00          |
| FRC179           | On 20/09/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53693      |                   |            | 0.00          | 0                | 0.00          |
| FRC180           | On 10/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32505      |                   |            | 0.00          | 0                | 0.00          |
| FRC181           | On 06/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.72923      |                   |            | 0.00          | 0                | 0.00          |
| FRC182           | On 26/01/2021 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.89140      |                   |            | 0.00          | 0                | 0.00          |
| FRC183           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61335      |                   |            | 0.00          | 0                | 0.00          |
| FRC184           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48966      |                   |            | 0.00          | 0                | 0.00          |
| FRC185           | On 20/12/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61124      |                   |            | 0.00          | 0                | 0.00          |
| FRC186           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.45621      |                   |            | 0.00          | 0                | 0.00          |
| FRC188           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.49412      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FRC189           | On 20/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.49412      |                   |            | 0.00          | 0                | 0.00           |
| FRC190           | On 14/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.56874      |                   |            | 0.00          | 0                | 0.00           |
| FRC191           | On 02/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.23557      |                   |            | 0.00          | 0                | 0.00           |
| FRC192           | On 02/04/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.24805      |                   |            | 0.00          | 0                | 110,000,000.00 |
| FRC193           | On 08/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39297      |                   |            | 0.00          | 0                | 0.00           |
| FRC194           | On 08/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.01598      |                   |            | 0.00          | 0                | 0.00           |
| FRC195           | On 20/06/2024 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.52082      |                   |            | 0.00          | 0                | 0.00           |
| FRC196           | On 09/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.07351      |                   |            | 0.00          | 0                | 0.00           |
| FRC197           | On 09/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.45221      |                   |            | 0.00          | 0                | 0.00           |
| FRC198           | On 10/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.05509      |                   |            | 0.00          | 0                | 0.00           |
| FRC199           | On 10/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.05525      |                   |            | 0.00          | 0                | 0.00           |
| FRC200           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.91641       |                   |            | 0.00          | 0                | 0.00           |
| FRC201           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.92455       |                   |            | 0.00          | 0                | 0.00           |
| FRC202           | On 17/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.91641       |                   |            | 0.00          | 0                | 0.00           |
| FRC203           | On 17/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.92487       |                   |            | 0.00          | 0                | 0.00           |
| FRC204           | On 06/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.51913      |                   |            | 0.00          | 0                | 0.00           |
| FRC205           | On 06/05/2017 | Spot Bond  |     | 8.75000   | 100.72132 |           | 8.75000      | 101.61228      |                   |            | 0.00          | 0                | 0.00           |
| FRC206           | On 20/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.33024      |                   |            | 0.00          | 0                | 0.00           |
| FRC207           | On 20/09/2021 | Spot Bond  |     | 100.00000 | 11.27355  |           | 100.00000    | 11.23797       |                   |            | 0.00          | 0                | 0.00           |
| FRC208           | On 20/09/2021 | Spot Bond  |     | 100.00000 | 10.29177  |           | 100.00000    | 10.25929       |                   |            | 0.00          | 0                | 0.00           |
| FRC209           | On 07/10/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.16522      |                   |            | 0.00          | 0                | 0.00           |
| FRC210           | On 20/12/2019 | Spot Bond  |     | 100.00000 | 1.22414   |           | 100.00000    | 1.21779        |                   |            | 0.00          | 0                | 0.00           |
| FRC210           | On 20/12/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.23643      |                   |            | 0.00          | 0                | 0.00           |
| FRC37            | On 20/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.52625      |                   |            | 0.00          | 0                | 0.00           |

| 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      | 100.52345      |                   |            | 0.00          | 0                | 0.00          |
| FRC46            | On 10/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.77460      |                   |            | 0.00          | 0                | 0.00          |
| FRC61            | On 28/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.72280      |                   |            | 0.00          | 0                | 0.00          |
| FRC66            | On 31/01/2022 | Spot Bond  |     | 3.43000   | 116.85554 |           | 3.43000      | 121.18005      |                   |            | 0.00          | 0                | 0.00          |
| FRC67            | On 20/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.53251      |                   |            | 0.00          | 0                | 0.00          |
| FRC68            | On 20/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.53760      |                   |            | 0.00          | 0                | 0.00          |
| FRC69            | On 31/01/2022 | Spot Bond  |     | 3.41000   | 107.90091 |           | 3.41000      | 121.33763      |                   |            | 0.00          | 0                | 0.00          |
| FRC71            | On 31/01/2022 | Spot Bond  |     | 3.43000   | 105.25603 |           | 3.43000      | 121.18005      |                   |            | 0.00          | 0                | 0.00          |
| FRC72            | On 31/01/2017 | Spot Bond  |     | 2.59000   | 102.26708 |           | 2.59000      | 126.63096      |                   |            | 0.00          | 0                | 0.00          |
| FRC74            | On 20/09/2016 | Spot Bond  |     | 2.66000   | 101.46336 |           | 2.66000      | 133.75489      |                   |            | 0.00          | 0                | 0.00          |
| FRC76            | On 28/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.93718      |                   |            | 0.00          | 0                | 0.00          |
| FRC83            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.46682      |                   |            | 0.00          | 0                | 0.00          |
| FRC84            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.52915      |                   |            | 0.00          | 0                | 0.00          |
| FRC85            | On 20/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.52296      |                   |            | 0.00          | 0                | 0.00          |
| FRC86            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.61279      |                   |            | 0.00          | 0                | 0.00          |
| FRC87            | On 20/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59133      |                   |            | 0.00          | 0                | 0.00          |
| FRC94A           | On 20/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.50691      |                   |            | 0.00          | 0                | 0.00          |
| FRC96A           | On 20/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.50636      |                   |            | 0.00          | 0                | 0.00          |
| FRC97            | On 20/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.74404      |                   |            | 0.00          | 0                | 0.00          |
| FRD003           | On 14/03/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.54978      |                   |            | 0.00          | 0                | 0.00          |
| FRD01U           | On 22/12/2018 | Spot Bond  |     | 100.00000 | 9.62404   |           | 100.00000    | 9.60047        |                   |            | 0.00          | 0                | 0.00          |
| FRD02U           | On 01/06/2016 | Spot Bond  |     | 100.00000 | 23.30358  |           | 100.00000    | 23.24650       |                   |            | 0.00          | 0                | 0.00          |
| FRD04U           | On 04/07/2015 | Spot Bond  |     | 100.00000 | 54.96210  |           | 100.00000    | 54.79050       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| FRD09U           | On 26/06/2017 | Spot Bond  | 100.00000 |       | 17.28704  |           | 100.00000    | 17.23247       |                   |            | 0.00          | 0                | 0.00             |
| FRI15            | On 14/03/2015 | Spot Bond  | 4.73000   |       | 149.54994 |           | 4.73000      | 149.49148      |                   |            | 0.00          | 0                | 0.00             |
| FRJ15            | On 04/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.37070      |                   |            | 0.00          | 0                | 10,000,000.00    |
| FRJ16            | On 21/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 103.02073      |                   |            | 0.00          | 0                | 190,000,000.00   |
| FRJ17            | On 04/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.96869      |                   |            | 0.00          | 0                | 3,500,000,000.00 |
| FRJ18            | On 21/02/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.56054      |                   |            | 0.00          | 1,900,000,000    | 2,020,000,000.00 |
| FRJ19            | On 04/04/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.21235      |                   |            | 0.00          | 0                | 0.00             |
| FRJ20            | On 20/09/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.26763       |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| FRJ21            | On 15/09/2021 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.00588      |                   |            | 0.00          | 0                | 0.00             |
| FRS100           | On 15/01/2024 | Spot Bond  | 2.12800   |       | 82.43130  |           | 2.12800      | 100.56390      |                   |            | 0.00          | 0                | 0.00             |
| FRS101           | On 31/01/2038 | Spot Bond  | 2.48500   |       | 100.89330 |           | 2.48500      | 132.31478      |                   |            | 0.00          | 0                | 0.00             |
| FRS102           | On 21/01/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.64590      |                   |            | 0.00          | 0                | 0.00             |
| FRS103           | On 23/01/2024 | Spot Bond  | 10.38000  |       | 102.33819 |           | 10.38000     | 102.30971      |                   |            | 0.00          | 0                | 0.00             |
| FRS104           | On 23/01/2024 | Spot Bond  | 10.38000  |       | 102.33819 |           | 10.38000     | 102.30971      |                   |            | 0.00          | 0                | 0.00             |
| FRS105           | On 10/11/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 108.68000      |                   |            | 0.00          | 0                | 0.00             |
| FRS106           | On 22/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.30338      |                   |            | 0.00          | 0                | 0.00             |
| FRS107           | On 30/01/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.80721      |                   |            | 0.00          | 0                | 0.00             |
| FRS108           | On 31/01/2038 | Spot Bond  | 2.62500   |       | 98.40512  |           | 2.62500      | 106.80093      |                   |            | 0.00          | 0                | 0.00             |
| FRS109           | On 07/12/2033 | Spot Bond  | 2.60000   |       | 206.16705 |           | 2.60000      | 206.83899      |                   |            | 0.00          | 0                | 0.00             |
| FRS110           | On 31/01/2038 | Spot Bond  | 2.59500   |       | 107.40678 |           | 2.59500      | 107.37091      |                   |            | 0.00          | 0                | 0.00             |
| FRS111           | On 03/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.17101      |                   |            | 0.00          | 0                | 0.00             |
| FRS112           | On 07/12/2033 | Spot Bond  | 2.63000   |       | 205.29069 |           | 2.63000      | 205.96196      |                   |            | 0.00          | 0                | 0.00             |
| FRS113           | On 29/04/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.97673      |                   |            | 0.00          | 0                | 0.00             |
| FRS114           | On 31/01/2025 | Spot Bond  | 2.49000   |       | 109.14240 |           | 2.49000      | 109.10626      |                   |            | 0.00          | 0                | 0.00             |



| 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  |     | 2.68500   | 105.70747 |           | 2.68500      | 105.67191      |                   |            | 0.00          | 0                | 0.00          |
| FRS116           | On 26/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.31664      |                   |            | 0.00          | 0                | 0.00          |
| FRS117           | On 05/05/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 51.38800       |                   |            | 0.00          | 0                | 0.00          |
| FRS118           | On 06/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.21251      |                   |            | 0.00          | 0                | 0.00          |
| FRS119           | On 31/01/2038 | Spot Bond  |     | 2.79000   | 104.03085 |           | 2.79000      | 103.73067      |                   |            | 0.00          | 0                | 0.00          |
| FRS120           | On 07/12/2033 | Spot Bond  |     | 2.75000   | 111.79277 |           | 2.75000      | 256.56706      |                   |            | 0.00          | 0                | 0.00          |
| FRS36            | On 07/12/2023 | Spot Bond  |     | 2.72000   | 124.31426 |           | 2.72000      | 266.43985      |                   |            | 0.00          | 0                | 0.00          |
| FRS37            | On 07/12/2023 | Spot Bond  |     | 2.22000   | 128.95394 |           | 2.22000      | 276.38770      |                   |            | 0.00          | 0                | 0.00          |
| FRS43            | On 07/12/2023 | Spot Bond  |     | 2.94000   | 122.33701 |           | 2.94000      | 262.20050      |                   |            | 0.00          | 0                | 0.00          |
| FRS46            | On 31/01/2022 | Spot Bond  |     | 2.56000   | 101.81556 |           | 2.56000      | 128.25529      |                   |            | 0.00          | 0                | 0.00          |
| FRS49            | On 27/10/2020 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.61796      |                   |            | 0.00          | 0                | 0.00          |
| FRS51            | On 31/01/2022 | Spot Bond  |     | 2.09000   | 132.31524 |           | 2.09000      | 128.22838      |                   |            | 0.00          | 0                | 0.00          |
| FRS56            | On 19/07/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.85185       |                   |            | 0.00          | 0                | 0.00          |
| FRS59            | On 07/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.12838      |                   |            | 0.00          | 0                | 0.00          |
| FRS62            | On 04/11/2026 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.48939      |                   |            | 0.00          | 0                | 0.00          |
| FRS64            | On 26/01/2042 | Spot Bond  |     | 2.46500   | 106.67596 |           | 2.46500      | 106.64072      |                   |            | 0.00          | 0                | 0.00          |
| FRS69            | On 31/05/2017 | Spot Bond  |     | 104.97509 | 18.38949  |           | 104.97509    | 18.34246       |                   |            | 0.00          | 0                | 0.00          |
| FRS73            | On 12/06/2017 | Spot Bond  |     | 101.07593 | 22.39906  |           | 101.07593    | 22.34368       |                   |            | 0.00          | 0                | 0.00          |
| FRS74            | On 14/06/2017 | Spot Bond  |     | 100.44759 | 14.99780  |           | 100.44759    | 14.96093       |                   |            | 0.00          | 0                | 0.00          |
| FRS76            | On 18/06/2017 | Spot Bond  |     | 100.76967 | 20.85015  |           | 100.76967    | 20.79874       |                   |            | 0.00          | 0                | 0.00          |
| FRS79            | On 10/07/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |
| FRS81            | On 30/10/2042 | Spot Bond  |     | 2.12000   | 116.82611 |           | 2.12000      | 116.78858      |                   |            | 0.00          | 0                | 0.00          |
| FRS82            | On 21/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility            | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|----------|-----------|-----------|--------------|----------------|-------------------|-----------------------|---------------|------------------|----------------|
| FRS85            | On 31/01/2025 | Spot Bond  |     | 2.35000  | 97.22187  |           | 2.35000      | 110.51847      |                   |                       | 0.00          | 0                | 0.00           |
| FRS86            | On 23/04/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 98.58927       |                   |                       | 0.00          | 0                | 0.00           |
| FRS87            | On 31/01/2025 | Spot Bond  |     | 2.38000  | 96.95423  |           | 2.38000      | 110.21414      |                   |                       | 0.00          | 0                | 0.00           |
| FRS88            | On 28/05/2020 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.09979      |                   |                       | 0.00          | 0                | 0.00           |
| FRS90            | On 07/12/2023 | Spot Bond  |     | 2.42000  | 127.07334 |           | 2.42000      | 345.07444      |                   |                       | 0.00          | 0                | 0.00           |
| FRS94            | On 08/08/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.37473      |                   |                       | 0.00          | 0                | 0.00           |
| FRS96            | On 24/08/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 101.02166      |                   |                       | 0.00          | 0                | 0.00           |
| FRS97            | On 29/08/2018 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00           |
| FRS99            | On 09/10/2014 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.00000      |                   |                       | 0.00          | 0                | 0.00           |
| FRX15            | On 14/03/2015 | Spot Bond  |     | 6.77000  | 101.53137 |           | 6.77000      | 101.51306      |                   |                       | 0.00          | 0                | 100,000,000.00 |
| FRX16            | On 15/09/2016 | Spot Bond  |     | 7.89000  | 100.82300 |           | 7.89000      | 100.80145      |                   |                       | 0.00          | 0                | 0.00           |
| FRX17            | On 15/09/2017 | Spot Bond  |     | 8.22500  | 101.37062 |           | 8.22500      | 101.34805      |                   |                       | 0.00          | 0                | 0.00           |
| FRX18            | On 14/04/2018 | Spot Bond  |     | 8.42500  | 106.17852 |           | 8.42500      | 106.15458      |                   |                       | 0.00          | 0                | 0.00           |
| FRX19            | On 15/11/2019 | Spot Bond  |     | 8.97500  | 103.80347 |           | 8.97500      | 103.77871      |                   | 18,406,827,500,000.00 | 2,050,900,000 | 1,850,200,000.00 |                |
| FRX20            | On 01/10/2020 | Spot Bond  |     | 9.18000  | 98.36436  |           | 9.18000      | 98.34011       |                   |                       | 0.00          | 0                | 0.00           |
| FRX23            | On 28/02/2023 | Spot Bond  |     | 9.72500  | 89.78195  |           | 9.72500      | 89.75839       |                   |                       | 0.00          | 0                | 0.00           |
| FRX24            | On 10/12/2024 | Spot Bond  |     | 9.71000  | 110.29501 |           | 9.71000      | 110.26645      |                   |                       | 0.00          | 0                | 0.00           |
| FRX26            | On 01/10/2026 | Spot Bond  |     | 10.02000 | 98.22757  |           | 10.02000     | 96.72711       |                   | 801,600,000,000.00    | 80,000,000    | 540,000,000.00   |                |
| FRX31            | On 21/02/2031 | Spot Bond  |     | 10.45500 | 93.96011  |           | 10.45500     | 93.93409       |                   |                       | 0.00          | 0                | 0.00           |
| FRX45            | On 14/04/2045 | Spot Bond  |     | 10.25500 | 79.05188  |           | 10.25500     | 79.03028       |                   |                       | 0.00          | 0                | 0.00           |
| FS1A2            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.40440      |                   |                       | 0.00          | 0                | 0.00           |
| FS1A3            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.41863      |                   |                       | 0.00          | 0                | 0.00           |
| FS1A4            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.42431      |                   |                       | 0.00          | 0                | 0.00           |
| FS1A5            | On 20/03/2038 | Spot Bond  |     | 0.00000  | 100.00000 |           | 0.00000      | 100.43847      |                   |                       | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| FS1B1            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.46115      |                   |            | 0.00          | 0                | 0.00           |
| FS1C1            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.47816      |                   |            | 0.00          | 0                | 0.00           |
| FS1D1            | On 20/03/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.55174      |                   |            | 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      | 101.00019      |                   |            | 0.00          | 0                | 0.00           |
| FS2A3            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.04413      |                   |            | 0.00          | 0                | 0.00           |
| FS2A4            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05444      |                   |            | 0.00          | 0                | 0.00           |
| FS2A5            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.08376      |                   |            | 0.00          | 0                | 0.00           |
| FS2B1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.12776      |                   |            | 0.00          | 0                | 0.00           |
| FS2C1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.16442      |                   |            | 0.00          | 0                | 0.00           |
| FS2D1            | On 20/08/2038 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.32561      |                   |            | 0.00          | 0                | 0.00           |
| GBL01            | On 15/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.22286      |                   |            | 0.00          | 0                | 0.00           |
| GFC03            | On 10/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.41817      |                   |            | 0.00          | 0                | 0.00           |
| GFC04            | On 11/04/2017 | Spot Bond  |     | 9.21500   | 100.66559 |           | 9.21500      | 100.64068      |                   |            | 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      | 101.18962      |                   |            | 0.00          | 0                | 0.00           |
| GRB96            | On 27/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.76272       |                   |            | 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      | 101.53832      |                   |            | 0.00          | 0                | 0.00           |
| GRH1A2           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.57102      |                   |            | 0.00          | 0                | 160,000,000.00 |
| GRH1A3           | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.63422      |                   |            | 0.00          | 0                | 0.00           |
| GRH1B            | On 25/10/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.71266      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| GRH1C            | On 25/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.82156      |                   |            | 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      | 100.74624      |                   |            | 0.00          | 0                | 0.00           |
| GRT02            | On 13/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.97618      |                   |            | 0.00          | 0                | 460,000,000.00 |
| GRT03            | On 15/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.96139       |                   |            | 0.00          | 0                | 0.00           |
| GRT04            | On 15/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.75118      |                   |            | 0.00          | 0                | 10,000,000.00  |
| GRT05            | On 25/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.81662      |                   |            | 0.00          | 0                | 0.00           |
| GRT06            | On 11/12/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.67817      |                   |            | 0.00          | 0                | 0.00           |
| GRT07            | On 21/02/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.15716      |                   |            | 0.00          | 0                | 0.00           |
| GRT08            | On 24/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.38511      |                   |            | 0.00          | 0                | 0.00           |
| GRX01U           | On 30/06/2032 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| GSIS02           | On 24/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.92122      |                   |            | 0.00          | 0                | 0.00           |
| GSIS03           | On 26/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.32817      |                   |            | 0.00          | 0                | 0.00           |
| GSIZ16           | On 23/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.34834      |                   |            | 0.00          | 0                | 0.00           |
| HCH01            | On 25/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.99783      |                   |            | 0.00          | 0                | 0.00           |
| HILB01           | On 18/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.19126      |                   |            | 0.00          | 0                | 0.00           |
| HILB02           | On 13/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.59521      |                   |            | 0.00          | 0                | 0.00           |
| HILB03           | On 02/05/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.42384      |                   |            | 0.00          | 0                | 500,000,000.00 |
| HILB04           | On 01/11/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.49816      |                   |            | 0.00          | 14,130,000       | 14,130,000.00  |
| HILC14           | On 24/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31385      |                   |            | 0.00          | 0                | 0.00           |
| HILC15           | On 07/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.14451      |                   |            | 0.00          | 0                | 0.00           |
| HM1B5U           | On 19/07/2045 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| HM1B6U           | On 19/07/2045 | Spot Bond  | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| HMS1B2           | On 19/07/2045 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| HMS1B3           | On 19/07/2045 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00             |
| HMS1B7           | On 19/07/2046 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00             |
| HMS1B8           | On 19/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.75404      |                   |            | 0.00               | 0                | 0.00             |
| HMS1B9           | On 19/07/2015 | Spot Bond  | 7.71559 |       | 100.39346 |           | 7.71559      | 96.63964       |                   |            | 0.00               | 0                | 0.00             |
| HMS1C2           | On 19/07/2045 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00               | 0                | 0.00             |
| HMS1C4           | On 19/07/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.83449      |                   |            | 0.00               | 0                | 0.00             |
| HMS1C5           | On 19/07/2015 | Spot Bond  | 8.71506 |       | 100.06423 |           | 8.71506      | 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      | 101.93790      |                   |            | 0.00               | 0                | 0.00             |
| HMS1D5           | On 19/07/2015 | Spot Bond  | 9.16500 |       | 100.05799 |           | 9.16500      | 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      | 102.06430      |                   |            | 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      | 99.91836       |                   |            | 0.00               | 0                | 0.00             |
| HPF02            | On 15/04/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.95634       |                   |            | 0.00               | 0                | 0.00             |
| HPF03            | On 15/04/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 99.95460       |                   |            | 0.00               | 0                | 0.00             |
| HPF04            | On 17/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.44896      |                   |            | 0.00               | 0                | 0.00             |
| HPF05            | On 17/02/2017 | Spot Bond  | 9.24500 |       | 102.86580 |           | 9.24500      | 102.84055      |                   |            | 0.00               | 0                | 0.00             |
| HWAY20           | On 31/07/2020 | Spot Bond  | 8.26500 |       | 108.69450 |           | 8.26500      | 108.67058      |                   |            | 595,080,000,000.00 | 72,000,000       | 1,012,000,000.00 |
| HWAY23           | On 07/12/2023 | Spot Bond  | 2.02000 |       | 130.86828 |           | 2.02000      | 280.49223      |                   |            | 0.00               | 0                | 9,700,000,000.00 |
| HWAY24           | On 07/12/2024 | Spot Bond  | 2.03000 |       | 133.61304 |           | 2.03000      | 286.37506      |                   |            | 0.00               | 0                | 0.00             |
| HWAY34           | On 31/07/2034 | Spot Bond  | 9.47500 |       | 99.86464  |           | 9.47500      | 99.83953       |                   |            | 0.00               | 0                | 4,533,800,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|-------------------|
| HWAY35           | On 31/07/2035 | Spot Bond  | 9.47500   | 99.83105  |           | 9.47500      | 99.80594       |                   |            | 0.00                  | 0                | 0.00              |
| HWF01U           | On 26/03/2015 | Spot Bond  | 100.00000 | 83.29519  |           | 100.00000    | 83.10502       |                   |            | 0.00                  | 0                | 0.00              |
| HWF02U           | On 30/09/2016 | Spot Bond  | 100.00000 | 21.70397  |           | 100.00000    | 21.65081       |                   |            | 0.00                  | 0                | 0.00              |
| HWF03U           | On 09/10/2014 | Spot Bond  | 100.00000 | 98.64865  |           | 100.00000    | 98.91599       |                   |            | 0.00                  | 0                | 0.00              |
| HWF04U           | On 09/10/2015 | Spot Bond  | 100.00000 | 54.78447  |           | 100.00000    | 54.65176       |                   |            | 0.00                  | 0                | 0.00              |
| HWF05U           | On 09/10/2016 | Spot Bond  | 100.00000 | 26.18055  |           | 100.00000    | 26.11713       |                   |            | 0.00                  | 0                | 0.00              |
| HWF06U           | On 20/11/2016 | Spot Bond  | 100.00000 | 15.33717  |           | 100.00000    | 15.30001       |                   |            | 0.00                  | 0                | 0.00              |
| HWF07U           | On 26/03/2015 | Spot Bond  | 100.00000 | 84.63312  |           | 100.00000    | 84.43990       |                   |            | 0.00                  | 0                | 0.00              |
| I2025            | On 31/01/2025 | Spot Bond  | 1.74000   | 116.95210 |           | 1.74000      | 116.91574      |                   |            | 342,186,486,000.00    | 196,658,900      | 68,795,324,700.00 |
| I2038            | On 31/01/2038 | Spot Bond  | 1.86000   | 122.58701 |           | 1.86500      | 122.43692      |                   |            | 7,934,040,552,000.00  | 4,265,613,200    | 70,185,790,100.00 |
| I2046            | On 31/03/2046 | Spot Bond  | 1.89000   | 122.73087 |           | 1.89000      | 122.69216      |                   |            | 71,865,958,185,000.00 | 38,024,316,500   | 63,524,357,600.00 |
| I2050            | On 31/12/2050 | Spot Bond  | 1.94000   | 130.92057 |           | 1.94000      | 130.87918      |                   |            | 322,426,254,000.00    | 166,199,100      | 26,369,215,400.00 |
| IBC01            | On 16/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 95.95000       |                   |            | 0.00                  | 0                | 0.00              |
| IBL11            | On 12/03/2015 | Spot Bond  | 7.59000   | 102.01421 |           | 7.59000      | 101.99364      |                   |            | 0.00                  | 0                | 0.00              |
| IBL13            | On 12/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.18228      |                   |            | 0.00                  | 0                | 0.00              |
| IBL14            | On 28/06/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10419      |                   |            | 0.00                  | 0                | 0.00              |
| IBL21            | On 15/03/2016 | Spot Bond  | 8.39000   | 102.21913 |           | 8.39000      | 102.19592      |                   |            | 0.00                  | 0                | 0.00              |
| IBL22            | On 15/03/2018 | Spot Bond  | 8.11500   | 106.29018 |           | 8.11500      | 106.26682      |                   |            | 0.00                  | 0                | 0.00              |
| IBL28            | On 18/08/2016 | Spot Bond  | 8.21000   | 101.36404 |           | 8.21000      | 101.34188      |                   |            | 0.00                  | 0                | 0.00              |
| IBL32            | On 03/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.33780      |                   |            | 0.00                  | 0                | 0.00              |
| IBL33            | On 03/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.41413      |                   |            | 0.00                  | 0                | 0.00              |
| IBL34            | On 31/01/2017 | Spot Bond  | 1.43000   | 101.67227 |           | 1.43000      | 129.92844      |                   |            | 0.00                  | 0                | 0.00              |
| IBL36            | On 31/01/2022 | Spot Bond  | 2.16000   | 104.52164 |           | 2.16000      | 131.66549      |                   |            | 0.00                  | 0                | 0.00              |
| IBL37            | On 02/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.46328      |                   |            | 0.00                  | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM     | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|---------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL38            | On 02/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.29420      |                   |            | 0.00          | 0                | 0.00          |
| IBL39            | On 02/04/2018 | Spot Bond  | 8.23500 |       | 101.85427 |           | 8.23500      | 101.83170      |                   |            | 0.00          | 0                | 0.00          |
| IBL40            | On 15/06/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.93056      |                   |            | 0.00          | 0                | 0.00          |
| IBL42            | On 15/06/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.61077      |                   |            | 0.00          | 0                | 0.00          |
| IBL43            | On 15/11/2015 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.42058      |                   |            | 0.00          | 0                | 0.00          |
| IBL45            | On 21/12/2018 | Spot Bond  | 8.86500 |       | 99.52251  |           | 8.86500      | 99.49892       |                   |            | 0.00          | 0                | 0.00          |
| IBL46            | On 15/01/2020 | Spot Bond  | 8.86500 |       | 95.10636  |           | 8.86500      | 95.08395       |                   |            | 0.00          | 0                | 28,100,000.00 |
| IBL48            | On 19/03/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.77805      |                   |            | 0.00          | 0                | 0.00          |
| IBL49            | On 02/04/2018 | Spot Bond  | 8.31500 |       | 97.33711  |           | 8.31500      | 97.31532       |                   |            | 0.00          | 0                | 0.00          |
| IBL50            | On 02/08/2020 | Spot Bond  | 9.33500 |       | 100.76871 |           | 9.33500      | 100.72075      |                   |            | 0.00          | 0                | 0.00          |
| IBL52            | On 31/07/2016 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.40168      |                   |            | 0.00          | 0                | 0.00          |
| IBL53            | On 31/07/2018 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.44212      |                   |            | 0.00          | 0                | 0.00          |
| IBL54            | On 31/07/2016 | Spot Bond  | 7.90000 |       | 100.39170 |           | 7.90000      | 100.37056      |                   |            | 0.00          | 0                | 0.00          |
| IBL55            | On 31/07/2018 | Spot Bond  | 8.64500 |       | 99.93165  |           | 8.64500      | 99.90867       |                   |            | 0.00          | 0                | 0.00          |
| IBL56            | On 31/01/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.59347      |                   |            | 0.00          | 0                | 0.00          |
| IBL57            | On 13/02/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.16191      |                   |            | 0.00          | 0                | 0.00          |
| IBL58            | On 13/02/2017 | Spot Bond  | 7.88500 |       | 102.74576 |           | 7.88500      | 102.72417      |                   |            | 0.00          | 0                | 0.00          |
| IBL59            | On 17/02/2019 | Spot Bond  | 8.60500 |       | 103.58487 |           | 8.60500      | 103.56116      |                   |            | 0.00          | 0                | 0.00          |
| IBL60            | On 17/02/2024 | Spot Bond  | 9.69500 |       | 104.98117 |           | 9.69500      | 104.95417      |                   |            | 0.00          | 0                | 0.00          |
| IBL61            | On 31/03/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 100.26933      |                   |            | 0.00          | 0                | 0.00          |
| IBL62            | On 24/04/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.53655      |                   |            | 0.00          | 0                | 0.00          |
| IBL63            | On 29/07/2017 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.46128      |                   |            | 0.00          | 0                | 0.00          |
| IBL64            | On 29/07/2019 | Spot Bond  | 0.00000 |       | 100.00000 |           | 0.00000      | 101.49251      |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IBL65            | On 29/07/2021 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.52358      |                   |            | 0.00          | 0                | 0.00          |
| IDC01U           | On 08/11/2026 | Spot Bond  |     | 100.00000 | 0.00562   |           | 100.00000    | 0.00561        |                   |            | 0.00          | 0                | 0.00          |
| IDCG01           | On 22/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.93062       |                   |            | 0.00          | 0                | 0.00          |
| IDCG02           | On 22/10/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.82999       |                   |            | 0.00          | 0                | 0.00          |
| IDCG03           | On 22/10/2020 | Spot Bond  |     | 8.92000   | 97.16404  |           | 8.92000      | 97.14087       |                   |            | 0.00          | 0                | 0.00          |
| IDCP01           | On 19/04/2015 | Spot Bond  |     | 5.00000   | 99.93256  |           | 5.00000      | 99.91908       |                   |            | 0.00          | 0                | 0.00          |
| IDCP02           | On 19/04/2015 | Spot Bond  |     | 5.00000   | 99.93256  |           | 5.00000      | 99.91908       |                   |            | 0.00          | 0                | 0.00          |
| IDCP03           | On 31/01/2017 | Spot Bond  |     | 5.00000   | 101.01158 |           | 5.00000      | 100.99802      |                   |            | 0.00          | 0                | 0.00          |
| IDCP04           | On 19/10/2017 | Spot Bond  |     | 5.00000   | 99.93256  |           | 5.00000      | 99.91908       |                   |            | 0.00          | 0                | 0.00          |
| IDCP05           | On 14/03/2018 | Spot Bond  |     | 4.00000   | 100.32876 |           | 4.00000      | 100.31779      |                   |            | 0.00          | 0                | 0.00          |
| IDW01U           | On 30/06/2016 | Spot Bond  |     | 100.00000 | 31.04538  |           | 100.00000    | 30.94846       |                   |            | 0.00          | 0                | 0.00          |
| IDW02U           | On 30/06/2016 | Spot Bond  |     | 100.00000 | 30.81730  |           | 100.00000    | 30.72108       |                   |            | 0.00          | 0                | 0.00          |
| IDW03U           | On 30/06/2016 | Spot Bond  |     | 100.00000 | 30.81730  |           | 100.00000    | 30.72108       |                   |            | 0.00          | 0                | 0.00          |
| IFM01            | On 31/03/2016 | Spot Bond  |     | 9.20000   | 104.88949 |           | 9.20000      | 104.86358      |                   |            | 0.00          | 0                | 0.00          |
| IHL01            | On 29/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.33076      |                   |            | 0.00          | 0                | 0.00          |
| IHL02            | On 29/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.33076      |                   |            | 0.00          | 0                | 0.00          |
| IHL03            | On 17/05/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.31456      |                   |            | 0.00          | 0                | 0.00          |
| IKH1D            | On 09/12/2028 | Spot Bond  |     | 100.00000 | 7.85098   |           | 100.00000    | 7.83175        |                   |            | 0.00          | 0                | 0.00          |
| IM1001           | On 10/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.05636      |                   |            | 0.00          | 0                | 0.00          |
| IM1002           | On 12/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.35968      |                   |            | 0.00          | 0                | 0.00          |
| IN04             | On 15/03/2015 | Spot Bond  |     | 9.14000   | 100.62015 |           | 9.14000      | 100.59588      |                   |            | 0.00          | 0                | 0.00          |
| IN09             | On 01/02/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28584      |                   |            | 0.00          | 0                | 0.00          |
| IN191U           | On 16/05/2017 | Spot Bond  |     | 100.00000 | 9.91148   |           | 100.00000    | 9.88747        |                   |            | 0.00          | 0                | 0.00          |
| IN253U           | On 04/07/2015 | Spot Bond  |     | 100.00000 | 54.96210  |           | 100.00000    | 54.79050       |                   |            | 0.00          | 0                | 0.00          |



| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| IN262U           | On 15/01/2015 | Spot Bond  | 100.00000 |       | 79.69432  | 100.00000 | 79.52070     |                |                   |            | 0.00          | 0                | 0.00          |
| IN268U           | On 11/12/2014 | Spot Bond  | 100.00000 |       | 86.28842  | 100.00000 | 86.08491     |                |                   |            | 0.00          | 0                | 0.00          |
| IN269U           | On 25/07/2017 | Spot Bond  | 100.00000 |       | 11.34950  | 100.00000 | 11.19714     |                |                   |            | 0.00          | 0                | 0.00          |
| IN442U           | On 14/10/2014 | Spot Bond  | 100.00000 |       | 100.00000 | 100.00000 | 99.72677     |                |                   |            | 0.00          | 0                | 0.00          |
| IN443U           | On 21/10/2014 | Spot Bond  | 100.00000 |       | 99.62072  | 100.00000 | 99.35364     |                |                   |            | 0.00          | 0                | 0.00          |
| IN445U           | On 04/11/2014 | Spot Bond  | 100.00000 |       | 96.00753  | 100.00000 | 95.75945     |                |                   |            | 0.00          | 0                | 0.00          |
| IN446U           | On 11/11/2014 | Spot Bond  | 100.00000 |       | 94.29747  | 100.00000 | 94.05814     |                |                   |            | 0.00          | 0                | 0.00          |
| IN448U           | On 25/11/2014 | Spot Bond  | 100.00000 |       | 93.04763  | 100.00000 | 92.34273     |                |                   |            | 0.00          | 0                | 0.00          |
| IN470U           | On 21/10/2014 | Spot Bond  | 100.00000 |       | 98.11828  | 100.00000 | 97.85523     |                |                   |            | 0.00          | 0                | 0.00          |
| IN471U           | On 28/10/2014 | Spot Bond  | 100.00000 |       | 96.30607  | 100.00000 | 96.05263     |                |                   |            | 0.00          | 0                | 0.00          |
| IN472U           | On 04/11/2014 | Spot Bond  | 100.00000 |       | 94.55959  | 100.00000 | 94.31525     |                |                   |            | 0.00          | 0                | 0.00          |
| INA442           | On 14/10/2014 | Spot Bond  | 6.25000   |       | 100.00000 | 6.25000   | 99.89737     |                |                   |            | 0.00          | 0                | 0.00          |
| INA443           | On 21/10/2014 | Spot Bond  | 6.25000   |       | 99.88028  | 6.25000   | 99.77789     |                |                   |            | 0.00          | 0                | 0.00          |
| INA444           | On 28/10/2014 | Spot Bond  | 6.35000   |       | 99.75703  | 6.35000   | 99.65326     |                |                   |            | 0.00          | 0                | 0.00          |
| INA445           | On 04/11/2014 | Spot Bond  | 6.35000   |       | 99.63599  | 6.35000   | 99.53247     |                |                   |            | 0.00          | 0                | 0.00          |
| INA446           | On 11/11/2014 | Spot Bond  | 6.35000   |       | 99.51524  | 6.35000   | 99.41197     |                |                   |            | 0.00          | 0                | 0.00          |
| INA448           | On 25/11/2014 | Spot Bond  | 6.40000   |       | 99.26895  | 6.40000   | 99.16538     |                |                   |            | 0.00          | 0                | 0.00          |
| INA450           | On 09/12/2014 | Spot Bond  | 6.40000   |       | 99.02763  | 6.40000   | 98.92457     |                |                   |            | 0.00          | 0                | 0.00          |
| INA503           | On 13/01/2015 | Spot Bond  | 6.45000   |       | 98.41737  | 6.45000   | 98.31478     |                |                   |            | 0.00          | 0                | 0.00          |
| ING114           | On 31/12/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.34447    |                |                   |            | 0.00          | 0                | 0.00          |
| ING115           | On 31/03/2016 | Spot Bond  | 11.21948  |       | 101.40520 | 11.21948  | 101.10622    |                |                   |            | 0.00          | 0                | 0.00          |
| ING116           | On 31/03/2016 | Spot Bond  | 11.21948  |       | 100.17386 | 11.21948  | 100.21576    |                |                   |            | 0.00          | 0                | 0.00          |
| ING132           | On 22/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.51169    |                |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| ING135           | On 10/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.96636    |                | 0.00              |            | 0             | 0.00             |               |
| ING138           | On 22/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.50248    |                | 0.00              |            | 0             | 0.00             |               |
| ING153           | On 03/04/2017 | Spot Bond  | 6.50000   | 100.19349 | 6.50000   | 100.17588    |                | 0.00              |            | 0             | 0.00             |               |
| ING161           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.51359    |                | 0.00              |            | 0             | 0.00             |               |
| ING196           | On 30/06/2027 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 95.41817     |                | 0.00              |            | 0             | 0.00             |               |
| ING204           | On 13/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.57674    |                | 0.00              |            | 0             | 0.00             |               |
| ING211           | On 12/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                | 0.00              |            | 0             | 0.00             |               |
| ING228           | On 22/09/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.49412    |                | 0.00              |            | 0             | 0.00             |               |
| ING232           | On 04/10/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.14651    |                | 0.00              |            | 0             | 0.00             |               |
| ING235           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.38793    |                | 0.00              |            | 0             | 0.00             |               |
| ING236           | On 20/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.39292    |                | 0.00              |            | 0             | 0.00             |               |
| ING241           | On 03/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.24089    |                | 0.00              |            | 0             | 0.00             |               |
| ING242           | On 10/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.12531    |                | 0.00              |            | 0             | 0.00             |               |
| ING243           | On 18/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.01735    |                | 0.00              |            | 0             | 0.00             |               |
| ING244           | On 18/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.00592    |                | 0.00              |            | 0             | 0.00             |               |
| ING251           | On 12/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 105.17209    |                | 0.00              |            | 0             | 0.00             |               |
| ING254           | On 28/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.49534    |                | 0.00              |            | 0             | 0.00             |               |
| ING257           | On 22/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.94896    |                | 0.00              |            | 0             | 0.00             |               |
| ING263           | On 15/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.96412     |                | 0.00              |            | 0             | 0.00             |               |
| ING270           | On 18/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.47260    |                | 0.00              |            | 0             | 0.00             |               |
| ING89            | On 31/12/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.36216    |                | 0.00              |            | 0             | 0.00             |               |
| INGR02           | On 28/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.82781    |                | 0.00              |            | 0             | 0.00             |               |
| INGR04           | On 08/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 103.05178    |                | 0.00              |            | 0             | 0.00             |               |
| INGR05           | On 07/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.56781     |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|------------------|
| INLV01           | On 12/08/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.73931      |                   |                          | 0.00           | 0                 | 0.00             |
| IP271U           | On 09/10/2014 | Spot Bond  | 100.00000 |       | 98.64865  |           | 100.00000    | 98.91599       |                   |                          | 0.00           | 0                 | 0.00             |
| IP272U           | On 13/01/2015 | Spot Bond  | 100.00000 |       | 80.04386  |           | 100.00000    | 79.86871       |                   | 4,350,000,000,000,000.00 | 43,500,000,000 | 33,500,000,000.00 |                  |
| IPF01            | On 13/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.19426      |                   |                          | 0.00           | 0                 | 0.00             |
| IPF02            | On 13/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.99996       |                   |                          | 0.00           | 0                 | 0.00             |
| IPF03            | On 13/04/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.99996       |                   |                          | 0.00           | 0                 | 0.00             |
| IPF06            | On 13/04/2017 | Spot Bond  | 8.90000   |       | 99.80407  |           | 8.90000      | 99.78019       |                   |                          | 0.00           | 0                 | 0.00             |
| IPF07            | On 01/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.25711      |                   |                          | 0.00           | 0                 | 0.00             |
| IPF08            | On 01/07/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.26297      |                   |                          | 0.00           | 0                 | 0.00             |
| IPF09            | On 01/07/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.26690      |                   |                          | 0.00           | 0                 | 0.00             |
| IPFC02           | On 15/10/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.50485      |                   |                          | 0.00           | 0                 | 0.00             |
| IPL10            | On 20/05/2021 | Spot Bond  | 9.47000   |       | 103.24280 |           | 9.47000      | 103.21684      |                   |                          | 0.00           | 0                 | 1,000,000,000.00 |
| IPL5             | On 28/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.55111      |                   |                          | 0.00           | 0                 | 0.00             |
| IPL6             | On 28/09/2017 | Spot Bond  | 8.76500   |       | 103.01743 |           | 8.76500      | 102.99302      |                   | 22,117,470,401,500.00    | 2,523,385,100  | 5,086,785,100.00  |                  |
| IPL7             | On 05/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.14474      |                   |                          | 0.00           | 0                 | 0.00             |
| IPL8             | On 10/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.05950      |                   |                          | 0.00           | 0                 | 0.00             |
| IPL9             | On 20/05/2021 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.43585      |                   |                          | 0.00           | 0                 | 0.00             |
| IV012            | On 26/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.23200      |                   |                          | 0.00           | 0                 | 0.00             |
| IV013            | On 22/06/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.52063      |                   |                          | 0.00           | 0                 | 0.00             |
| IV014            | On 22/06/2015 | Spot Bond  | 8.77000   |       | 104.41933 |           | 8.77000      | 104.39484      |                   |                          | 0.00           | 0                 | 0.00             |
| IV015            | On 20/09/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.18078      |                   |                          | 0.00           | 0                 | 0.00             |
| IV016            | On 06/12/2021 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.85891      |                   |                          | 0.00           | 0                 | 0.00             |
| IV017            | On 31/01/2022 | Spot Bond  | 3.25000   |       | 97.33312  |           | 3.25000      | 125.28577      |                   |                          | 0.00           | 0                 | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility             | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------------------|---------------|------------------|---------------|
| IV019            | On 31/03/2028 | Spot Bond  | 3.67500   | 138.66957 |           | 3.67500      | 138.61913      |                   |                        | 0.00          | 0                | 0.00          |
| IV022            | On 02/04/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.26490      |                   |                        | 0.00          | 0                | 0.00          |
| IV023            | On 11/07/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00022      |                   |                        | 0.00          | 2,000,000,000    | 0.00          |
| IV024            | On 27/07/2022 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.07111      |                   |                        | 0.00          | 0                | 0.00          |
| IV025            | On 12/09/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.74113      |                   |                        | 0.00          | 0                | 0.00          |
| IV026            | On 27/09/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.34025      |                   |                        | 0.00          | 0                | 0.00          |
| IV030            | On 31/01/2025 | Spot Bond  | 3.74000   | 96.55155  |           | 3.74000      | 97.35915       |                   |                        | 0.00          | 0                | 0.00          |
| IV030A           | On 31/01/2025 | Spot Bond  | 3.74000   | 96.47106  |           | 3.74000      | 103.71649      |                   |                        | 0.00          | 0                | 0.00          |
| IV031            | On 11/03/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.80353      |                   |                        | 0.00          | 0                | 0.00          |
| IV032            | On 14/08/2023 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.48166      |                   |                        | 0.00          | 0                | 0.00          |
| IV08             | On 30/04/2018 | Spot Bond  | 10.48500  | 115.64105 |           | 10.48500     | 115.60894      |                   |                        | 0.00          | 0                | 0.00          |
| IV09             | On 30/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.14234      |                   |                        | 0.00          | 0                | 0.00          |
| IV19A            | On 31/03/2028 | Spot Bond  | 3.77500   | 137.14398 |           | 3.77500      | 137.09372      |                   |                        | 0.00          | 0                | 0.00          |
| IV442U           | On 16/10/2014 | Spot Bond  | 100.00000 | 99.45504  |           | 100.00000    | 99.18478       |                   |                        | 0.00          | 0                | 0.00          |
| IV443U           | On 23/10/2014 | Spot Bond  | 100.00000 | 99.06358  |           | 100.00000    | 98.79942       |                   |                        | 0.00          | 0                | 0.00          |
| IV444U           | On 30/10/2014 | Spot Bond  | 100.00000 | 97.26747  |           | 100.00000    | 97.01284       |                   |                        | 0.00          | 0                | 0.00          |
| IV445U           | On 06/11/2014 | Spot Bond  | 100.00000 | 95.53804  |           | 100.00000    | 95.29245       |                   |                        | 0.00          | 0                | 0.00          |
| IV446U           | On 13/11/2014 | Spot Bond  | 100.00000 | 93.82002  |           | 100.00000    | 92.17172       |                   | 100,000,000,000,000.00 | 1,000,000,000 | 500,000,000.00   |               |
| IVA02A           | On 17/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.93057       |                   |                        | 0.00          | 0                | 0.00          |
| IVA03A           | On 17/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.00086      |                   |                        | 0.00          | 0                | 0.00          |
| IVA441           | On 09/10/2014 | Spot Bond  | 6.25000   | 99.91446  |           | 6.25000      | 99.93155       |                   |                        | 0.00          | 0                | 0.00          |
| IVA442           | On 16/10/2014 | Spot Bond  | 6.25000   | 99.96577  |           | 6.25000      | 99.86320       |                   |                        | 0.00          | 0                | 0.00          |
| IVA449           | On 04/12/2014 | Spot Bond  | 6.40000   | 99.11368  |           | 6.40000      | 99.01044       |                   |                        | 0.00          | 0                | 0.00          |
| IVA450           | On 11/12/2014 | Spot Bond  | 6.40000   | 98.99325  |           | 6.40000      | 98.89026       |                   |                        | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| IVA502           | On 08/01/2015 | Spot Bond  | 6.45000   | 98.50302  |           | 6.45000      | 98.40025       |                   |            | 208,980,000,000,000.00   | 32,400,000,000   | 25,500,000,000.00 |
| IVA503           | On 15/01/2015 | Spot Bond  | 100.00000 | 79.69432  |           | 100.00000    | 79.52070       |                   |            | 3,150,000,000,000,000.00 | 31,500,000,000   | 31,500,000,000.00 |
| IVC002           | On 12/02/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.36047      |                   |            | 0.00                     | 0                | 0.00              |
| IVC005           | On 27/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.12796      |                   |            | 0.00                     | 0                | 0.00              |
| IVC006           | On 28/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.86912      |                   |            | 0.00                     | 0                | 0.00              |
| IVC007           | On 04/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.13819      |                   |            | 0.00                     | 0                | 0.00              |
| IVC014           | On 20/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.03983      |                   |            | 0.00                     | 0                | 0.00              |
| IVC015           | On 22/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.16008      |                   |            | 0.00                     | 0                | 0.00              |
| IVC016           | On 31/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.87409      |                   |            | 0.00                     | 0                | 0.00              |
| IVC017           | On 12/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00005      |                   |            | 0.00                     | 0                | 0.00              |
| IVC018           | On 12/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00006      |                   |            | 0.00                     | 0                | 0.00              |
| IVC019           | On 12/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00006      |                   |            | 0.00                     | 0                | 0.00              |
| IVC020           | On 12/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00004      |                   |            | 0.00                     | 0                | 0.00              |
| IVC021           | On 19/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.86085       |                   |            | 0.00                     | 0                | 0.00              |
| IVC022           | On 29/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.56516      |                   |            | 0.00                     | 0                | 0.00              |
| IVC023           | On 19/09/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.51847      |                   |            | 0.00                     | 0                | 0.00              |
| IVC024           | On 15/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.19203      |                   |            | 0.00                     | 0                | 0.00              |
| IVC025           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91948      |                   |            | 0.00                     | 0                | 0.00              |
| IVC026           | On 26/02/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.91035      |                   |            | 0.00                     | 0                | 0.00              |
| IVC027           | On 03/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.21305      |                   |            | 0.00                     | 0                | 0.00              |
| IVC028           | On 09/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.06828      |                   |            | 0.00                     | 0                | 0.00              |
| IVC029           | On 24/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.61404      |                   |            | 0.00                     | 0                | 0.00              |
| IVC030           | On 29/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.39914      |                   |            | 0.00                     | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| IVC032           | On 19/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.48282      |                   |            | 0.00          | 0                | 0.00             |
| IVC033           | On 30/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.28696      |                   |            | 0.00          | 0                | 0.00             |
| IVC034           | On 30/06/2021 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.29395      |                   |            | 0.00          | 0                | 0.00             |
| IVC035           | On 30/06/2019 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.29394      |                   |            | 0.00          | 0                | 0.00             |
| IVC036           | On 16/07/2019 | Spot Bond  | 9.20500   |       | 109.51399 |           | 9.20500      | 102.54232      |                   |            | 0.00          | 0                | 0.00             |
| IVC037           | On 16/07/2019 | Spot Bond  | 100.00000 |       | 21.25395  |           | 100.00000    | 21.17403       |                   |            | 0.00          | 0                | 0.00             |
| IVC038           | On 16/07/2019 | Spot Bond  | 100.00000 |       | 9.80279   |           | 100.00000    | 9.75969        |                   |            | 0.00          | 0                | 0.00             |
| IVC039           | On 17/07/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.92737       |                   |            | 0.00          | 0                | 0.00             |
| IVC040           | On 24/07/2021 | Spot Bond  | 9.34000   |       | 108.87015 |           | 9.34000      | 102.08116      |                   |            | 0.00          | 0                | 0.00             |
| IVC041           | On 29/07/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.59611      |                   |            | 0.00          | 0                | 0.00             |
| IVC042           | On 14/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.21252      |                   |            | 0.00          | 0                | 1,000,000,000.00 |
| IVC043           | On 15/09/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.55729      |                   |            | 0.00          | 0                | 0.00             |
| IVF57U           | On 12/02/2015 | Spot Bond  | 100.00000 |       | 94.10882  |           | 100.00000    | 93.87236       |                   |            | 0.00          | 0                | 0.00             |
| JDG01            | On 30/10/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.60143      |                   |            | 0.00          | 0                | 140,000,000.00   |
| JDG02U           | On 22/01/2015 | Spot Bond  | 100.00000 |       | 97.87234  |           | 100.00000    | 97.61273       |                   |            | 0.00          | 0                | 0.00             |
| JDG03            | On 15/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.67988       |                   |            | 0.00          | 0                | 0.00             |
| JDG03U           | On 21/02/2016 | Spot Bond  | 100.00000 |       | 37.35355  |           | 100.00000    | 37.26306       |                   |            | 0.00          | 0                | 0.00             |
| JDG04            | On 15/04/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.34631      |                   |            | 0.00          | 0                | 0.00             |
| JDG07U           | On 14/11/2014 | Spot Bond  | 100.00000 |       | 92.17172  |           | 100.00000    | 91.93955       |                   |            | 0.00          | 0                | 0.00             |
| JDG08U           | On 28/11/2014 | Spot Bond  | 100.00000 |       | 90.40249  |           | 100.00000    | 90.18253       |                   |            | 0.00          | 0                | 0.00             |
| JDG09U           | On 29/01/2015 | Spot Bond  | 100.00000 |       | 97.57885  |           | 100.00000    | 97.32474       |                   |            | 0.00          | 0                | 0.00             |
| JDG10U           | On 29/01/2015 | Spot Bond  | 100.00000 |       | 82.72817  |           | 100.00000    | 82.55328       |                   |            | 0.00          | 0                | 0.00             |
| JDG11U           | On 04/02/2015 | Spot Bond  | 100.00000 |       | 96.18020  |           | 100.00000    | 95.93359       |                   |            | 0.00          | 0                | 0.00             |
| JDG12U           | On 18/03/2015 | Spot Bond  | 100.00000 |       | 86.35984  |           | 100.00000    | 86.15901       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| KAP001           | On 13/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.61420      |                   |            | 0.00          | 0                | 0.00             |
| KAP002           | On 13/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.63616      |                   |            | 0.00          | 0                | 0.00             |
| KAP003           | On 06/06/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.78294      |                   |            | 0.00          | 0                | 0.00             |
| KCF03U           | On 30/10/2014 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00             |
| KSB007           | On 31/08/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.99830      |                   |            | 0.00          | 0                | 0.00             |
| KSB008           | On 01/11/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.84851      |                   |            | 0.00          | 0                | 0.00             |
| KW01             | On 31/10/2027 | Spot Bond  |     | 8.55000   | 137.86412 |           | 8.55000      | 137.83276      |                   |            | 0.00          | 0                | 0.00             |
| LBK02            | On 26/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.62296      |                   |            | 0.00          | 0                | 0.00             |
| LBK03            | On 01/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.47003      |                   |            | 0.00          | 0                | 0.00             |
| LBK05            | On 28/02/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.53385      |                   |            | 0.00          | 0                | 0.00             |
| LBK06            | On 06/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.88547      |                   |            | 0.00          | 0                | 0.00             |
| LBK07            | On 16/09/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.55951      |                   |            | 0.00          | 0                | 0.00             |
| LEW01            | On 31/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.52892      |                   |            | 0.00          | 0                | 0.00             |
| LGL02            | On 13/08/2017 | Spot Bond  |     | 8.86500   | 98.33812  |           | 8.86500      | 98.31494       |                   |            | 0.00          | 0                | 1,462,200,000.00 |
| LGL03            | On 03/04/2018 | Spot Bond  |     | 8.96500   | 73.76428  |           | 8.96500      | 96.32539       |                   |            | 0.00          | 0                | 0.00             |
| LGL04            | On 14/08/2020 | Spot Bond  |     | 9.43500   | 100.30536 |           | 9.43500      | 100.28024      |                   |            | 0.00          | 0                | 41,100,000.00    |
| LHL01            | On 13/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.85958      |                   |            | 0.00          | 0                | 0.00             |
| LHL02            | On 13/12/2015 | Spot Bond  |     | 10.09000  | 104.22127 |           | 10.09000     | 104.19324      |                   |            | 0.00          | 0                | 1,040,000,000.00 |
| LHL03            | On 13/12/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.93485      |                   |            | 0.00          | 0                | 0.00             |
| LRFA1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.11228      |                   |            | 0.00          | 0                | 0.00             |
| LRFB1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.18222      |                   |            | 0.00          | 0                | 0.00             |
| LRFC1            | On 17/11/2025 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.26583      |                   |            | 0.00          | 0                | 0.00             |
| MAQ041           | On 09/10/2014 | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|----------------|
| MAQ051           | On 09/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ056           | On 23/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.83145       |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ057           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.23212       |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ058           | On 08/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.02404       |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ059           | On 09/01/2015 | Spot Bond  | 100.00000 | 80.75221  |           | 100.00000    | 80.57395       |                   | 2,810,000,000,000,000.00 | 28,100,000,000 | 24,100,000,000.00 |                |
| MAQ060           | On 09/04/2015 | Spot Bond  | 100.00000 | 70.08465  |           | 100.00000    | 69.82699       |                   | 1,000,000,000,000,000.00 | 10,000,000,000 | 10,000,000,000.00 |                |
| MAQ08U           | On 11/12/2014 | Spot Bond  | 100.00000 | 86.28842  |           | 100.00000    | 86.08491       |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ09U           | On 14/11/2014 | Spot Bond  | 100.00000 | 92.17172  |           | 100.00000    | 91.93955       |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ0A1           | On 28/02/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.72080      |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ0A2           | On 31/08/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.72628      |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ12U           | On 12/12/2014 | Spot Bond  | 100.00000 | 86.08491  |           | 100.00000    | 85.88235       |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ28U           | On 29/10/2014 | Spot Bond  | 100.00000 | 96.05263  |           | 100.00000    | 95.80052       |                   |                          | 0.00           | 0                 | 0.00           |
| MAQ29U           | On 13/10/2014 | Spot Bond  | 100.00000 | 99.72678  |           | 100.00000    | 100.00000      |                   |                          | 0.00           | 0                 | 0.00           |
| MAQN01           | On 28/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.36556      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF028           | On 16/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.09295      |                   |                          | 0.00           | 40,000,000        | 40,000,000.00  |
| MBF029           | On 01/10/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.68423      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF030           | On 01/10/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.17495      |                   |                          | 0.00           | 0                 | 80,000,000.00  |
| MBF033           | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.53198      |                   |                          | 0.00           | 120,000,000       | 60,000,000.00  |
| MBF035           | On 10/12/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.89699      |                   |                          | 0.00           | 0                 | 60,000,000.00  |
| MBF036           | On 11/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.10609      |                   |                          | 0.00           | 0                 | 0.00           |
| MBF037           | On 11/11/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.18062      |                   |                          | 0.00           | 0                 | 110,000,000.00 |
| MBF038           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.96652       |                   |                          | 0.00           | 0                 | 0.00           |
| MBF039           | On 17/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.91899       |                   |                          | 0.00           | 0                 | 0.00           |
| MBF040           | On 06/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.20444      |                   |                          | 0.00           | 0                 | 0.00           |



| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| MBF041           | On 07/08/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.25660      |                   |            | 0.00          | 0                | 150,000,000.00   |
| MBF042           | On 07/08/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.28586      |                   |            | 0.00          | 0                | 100,000,000.00   |
| MBP23U           | On 13/02/2015 | Spot Bond  |     | 100.00000 | 94.07485  |           | 100.00000    | 93.83908       |                   |            | 0.00          | 0                | 0.00             |
| MBP24U           | On 22/03/2016 | Spot Bond  |     | 100.00000 | 34.58428  |           | 100.00000    | 34.49958       |                   |            | 0.00          | 0                | 0.00             |
| MBP25U           | On 22/03/2015 | Spot Bond  |     | 100.00000 | 84.06467  |           | 100.00000    | 83.87097       |                   |            | 0.00          | 0                | 0.00             |
| MBP29U           | On 23/09/2017 | Spot Bond  |     | 100.00000 | 15.51329  |           | 100.00000    | 15.44508       |                   |            | 0.00          | 0                | 0.00             |
| MBSA01           | On 16/04/2019 | Spot Bond  |     | 8.78500   | 100.86561 |           | 8.78500      | 100.84193      |                   |            | 0.00          | 0                | 135,100,000.00   |
| MBSA02           | On 15/04/2019 | Spot Bond  |     | 8.67500   | 100.81867 |           | 8.67500      | 100.79528      |                   |            | 0.00          | 0                | 0.00             |
| MCB3M            | On 13/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.63679      |                   |            | 0.00          | 0                | 0.00             |
| MCB5M            | On 13/12/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.59517      |                   |            | 0.00          | 0                | 0.00             |
| MCB6M            | On 13/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.99997       |                   |            | 0.00          | 0                | 0.00             |
| MEFSA3           | On 05/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.14104      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA4           | On 05/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.92837      |                   |            | 0.00          | 0                | 0.00             |
| MEFSA6           | On 05/07/2026 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 102.01909      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB3           | On 05/10/2016 | Spot Bond  |     | 8.05000   | 101.17674 |           | 8.05000      | 101.15480      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB4           | On 05/01/2019 | Spot Bond  |     | 8.85500   | 104.21756 |           | 8.85500      | 104.19302      |                   |            | 0.00          | 0                | 0.00             |
| MEFSB5           | On 05/01/2022 | Spot Bond  |     | 9.59500   | 104.84602 |           | 9.59500      | 104.81932      |                   |            | 0.00          | 0                | 0.00             |
| MET01            | On 15/12/2014 | Spot Bond  |     | 6.54000   | 103.47549 |           | 6.54000      | 103.45716      |                   |            | 0.00          | 0                | 800,000,000.00   |
| MFS1A1           | On 20/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.42145      |                   |            | 0.00          | 0                | 0.00             |
| MFS1A2           | On 20/12/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43564      |                   |            | 0.00          | 0                | 0.00             |
| MFS1B            | On 20/09/2019 | Spot Bond  |     | 9.63500   | 102.96645 |           | 9.63500      | 103.03561      |                   |            | 0.00          | 0                | 0.00             |
| MGL01            | On 15/09/2015 | Spot Bond  |     | 7.74000   | 101.33264 |           | 7.74000      | 101.31139      |                   |            | 0.00          | 0                | 4,970,000,000.00 |
| MIL01            | On 31/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96040      |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value        | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|----------------------|------------------|------------------|
| MIIL02           | On 31/05/2017 | Spot Bond  | 8.97500   | 102.80966 |           | 8.97500      | 102.78500      |                   |            | 0.00                 | 0                | 0.00             |
| MMIG01           | On 17/03/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.55074      |                   |            | 0.00                 | 0                | 0.00             |
| MMIG02           | On 17/03/2026 | Spot Bond  | 9.47000   | 104.83601 |           | 9.47000      | 103.52542      |                   |            | 0.00                 | 0                | 400,000,000.00   |
| MMS01U           | On 10/12/2016 | Spot Bond  | 100.00000 | 14.58875  |           | 100.00000    | 14.55302       |                   |            | 0.00                 | 0                | 0.00             |
| MQB01            | On 31/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25739      |                   |            | 0.00                 | 0                | 0.00             |
| MQB02            | On 31/05/2017 | Spot Bond  | 8.67500   | 102.69749 |           | 8.67500      | 102.67367      |                   |            | 1,391,470,000,000.00 | 160,400,000      | 140,200,000.00   |
| MTN03            | On 13/07/2015 | Spot Bond  | 7.69000   | 103.53405 |           | 7.69000      | 103.51282      |                   |            | 0.00                 | 0                | 970,000,000.00   |
| MTN04            | On 13/07/2017 | Spot Bond  | 8.61500   | 106.17063 |           | 8.61500      | 106.14630      |                   |            | 73,485,950,000.00    | 8,530,000        | 2,741,948,000.00 |
| N4A211           | On 14/08/2020 | Spot Bond  | 100.89771 | 7.05818   |           | 100.89771    | 7.04096        |                   |            | 0.00                 | 0                | 0.00             |
| N4A302           | On 14/08/2020 | Spot Bond  | 100.61875 | 7.15012   |           | 100.61875    | 7.13271        |                   |            | 0.00                 | 0                | 0.00             |
| N4A305           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| N4A308           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| N4A311           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| N4A405           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| N4A408           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00                 | 0                | 0.00             |
| N4A411           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.20432      |                   |            | 0.00                 | 0                | 0.00             |
| N4A502           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.21232      |                   |            | 0.00                 | 0                | 0.00             |
| N4B508           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.31050      |                   |            | 0.00                 | 0                | 0.00             |
| N4C508           | On 14/08/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.42475      |                   |            | 0.00                 | 0                | 0.00             |
| N4D68U           | On 14/08/2020 | Spot Bond  | 100.00000 | 0.68442   |           | 100.00000    | 0.68277        |                   |            | 0.00                 | 0                | 0.00             |
| N4E68U           | On 14/08/2020 | Spot Bond  | 100.00000 | 0.68442   |           | 100.00000    | 0.68277        |                   |            | 0.00                 | 0                | 0.00             |
| NAM01            | On 19/11/2022 | Spot Bond  | 9.06000   | 98.78613  |           | 9.06000      | 98.76235       |                   |            | 0.00                 | 0                | 0.00             |
| NBK10A           | On 25/07/2016 | Spot Bond  | 7.59000   | 100.39257 |           | 7.59000      | 100.37225      |                   |            | 0.00                 | 0                | 0.00             |
| NBK11A           | On 28/11/2020 | Spot Bond  | 9.15500   | 102.26770 |           | 9.15500      | 102.24282      |                   |            | 0.00                 | 0                | 2,200,000,000.00 |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| NBK11B           | On 27/10/2014 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.48373    |                |                   |                      | 0.00          | 0                | 80,000,000.00    |
| NBK12A           | On 19/03/2021 | Spot Bond  | 8.92000  |       | 102.85051 | 8.92000   | 102.82572    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK12B           | On 20/02/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.08207    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK13A           | On 19/03/2024 | Spot Bond  | 9.39500  |       | 102.72440 | 9.39500   | 102.69835    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK13B           | On 21/02/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 102.25144    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK14A           | On 26/06/2021 | Spot Bond  | 9.12000  |       | 103.62091 | 9.12000   | 103.49405    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK14B           | On 27/08/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.12931    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK15B           | On 27/08/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 102.31637    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK16B           | On 25/07/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.73315    |                |                   |                      | 0.00          | 6,000,000,000    | 3,360,000,000.00 |
| NBK17B           | On 28/11/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.01557    |                |                   |                      | 0.00          | 0                | 120,000,000.00   |
| NBK18B           | On 20/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.39739    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK19B           | On 26/06/2017 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.33877    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK20B           | On 25/06/2021 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.37308    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK2A            | On 15/09/2015 | Spot Bond  | 7.29000  |       | 103.68308 | 7.29000   | 103.66258    |                |                   |                      | 0.00          | 0                | 684,600,000.00   |
| NBK2B            | On 15/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.84464    |                |                   |                      | 0.00          | 53,040,000       | 26,520,000.00    |
| NBK3A            | On 09/09/2019 | Spot Bond  | 8.68500  |       | 111.69971 | 8.68500   | 111.67348    |                |                   | 1,985,969,421,000.00 |               | 228,666,600      | 900,533,300.00   |
| NBK4             | On 28/10/2024 | Spot Bond  | 10.72500 |       | 35.96218  | 10.72500  | 35.95214     |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK6A            | On 19/04/2015 | Spot Bond  | 7.49000  |       | 100.95401 | 7.49000   | 105.76790    |                |                   |                      | 0.00          | 0                | 930,000,000.00   |
| NBK6B            | On 19/04/2015 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 102.02881    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK7B            | On 19/04/2020 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 101.86873    |                |                   |                      | 0.00          | 0                | 0.00             |
| NBK9A            | On 23/03/2016 | Spot Bond  | 8.09000  |       | 102.22992 | 8.09000   | 102.20753    |                |                   |                      | 0.00          | 0                | 450,000,000.00   |
| NBK9B            | On 23/03/2016 | Spot Bond  | 0.00000  |       | 100.00000 | 0.00000   | 100.41552    |                |                   |                      | 0.00          | 0                | 1,000,000,000.00 |
| NCLN46           | On 20/10/2014 | 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 |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| NCLN48           | On 25/02/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.52676    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN54           | On 31/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.05791    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN55           | On 07/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.13222    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN56           | On 15/04/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 99.95832     |                | 0.00              |            | 0             | 0.00             |               |
| NCLN58           | On 01/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.91966    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN61           | On 30/11/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 92.36822     |                | 0.00              |            | 0             | 0.00             |               |
| NCLN62           | On 02/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.85343    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN63           | On 08/12/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.00000    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN64           | On 25/01/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.67008    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN66           | On 29/01/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.59624    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN69           | On 27/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 88.68809     |                | 0.00              |            | 0             | 0.00             |               |
| NCLN73           | On 03/07/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.39305    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN74           | On 15/08/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.28516    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN75           | On 20/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.45406    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN76           | On 20/09/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.43137    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN77           | On 09/10/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.86648    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN78           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.41744    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN79           | On 20/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.41203    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN80           | On 20/06/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.41176    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN81           | On 31/01/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.44408    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN82           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.47183    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN83           | On 20/03/2024 | Spot Bond  | 9.89500   | 105.06604 | 9.89500   | 105.17426    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN84           | On 20/03/2024 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.46904    |                | 0.00              |            | 0             | 0.00             |               |
| NCLN85           | On 20/03/2024 | Spot Bond  | 9.93000   | 103.82083 | 9.93000   | 104.02760    |                | 0.00              |            | 0             | 0.00             |               |

| Contract Details | Strike        | Call / Put | MTM      | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|------------------|---------------|------------|----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| NCLN87           | On 20/03/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.47183      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN88           | On 20/12/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.42603      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN89           | On 20/03/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.46534      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN90           | On 20/09/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.47629      |                   |            | 0.00                  | 0                | 0.00             |
| NCLN91           | On 20/09/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.48186      |                   |            | 0.00                  | 0                | 0.00             |
| NED11            | On 17/09/2015 | Spot Bond  | 8.63000  |       | 102.43662 |           | 8.63000      | 102.41271      |                   |            | 17,691,500,000,000.00 | 2,050,000,000    | 1,055,000,000.00 |
| NED13            | On 25/07/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.91053      |                   |            | 0.00                  | 0                | 500,000,000.00   |
| NED14            | On 29/11/2023 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 102.81596      |                   |            | 0.00                  | 0                | 0.00             |
| NED15            | On 08/04/2024 | Spot Bond  | 10.06500 |       | 102.65810 |           | 10.06500     | 102.58902      |                   |            | 0.00                  | 0                | 0.00             |
| NED16            | On 08/04/2024 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 103.50893      |                   |            | 0.00                  | 0                | 0.00             |
| NED9             | On 06/07/2017 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.12496      |                   |            | 0.00                  | 0                | 0.00             |
| NEDH1A           | On 20/11/2018 | Spot Bond  | 12.06500 |       | 115.41374 |           | 12.06500     | 115.37700      |                   |            | 0.00                  | 0                | 1,633,200,000.00 |
| NEDH1B           | On 20/11/2018 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 109.51282      |                   |            | 0.00                  | 0                | 0.00             |
| NHM001           | On 04/09/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.45885      |                   |            | 0.00                  | 0                | 0.00             |
| NILB10           | On 08/12/2016 | Spot Bond  | 2.23000  |       | 168.75285 |           | 2.23000      | 168.69813      |                   |            | 0.00                  | 0                | 0.00             |
| NMP20N           | On 24/07/2020 | Spot Bond  | 8.68500  |       | 105.03040 |           | 8.68500      | 105.00614      |                   |            | 0.00                  | 0                | 0.00             |
| NPL08            | On 10/03/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.62308      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1A10           | On 22/05/2020 | Spot Bond  | 9.31500  |       | 106.34371 |           | 9.31500      | 106.31710      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1A11           | On 22/05/2016 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.05417      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1A15           | On 22/05/2015 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.15929      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1A16           | On 22/05/2048 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 100.99765      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1A17           | On 22/05/2050 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.03302      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1A18           | On 22/05/2049 | Spot Bond  | 0.00000  |       | 100.00000 |           | 0.00000      | 101.01183      |                   |            | 0.00                  | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value         | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|-----------------------|------------------|------------------|
| NQ1B10           | On 22/05/2020 | Spot Bond  | 9.51500   | 106.34684 |           | 9.51500      | 107.51057      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1B14           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.03309      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1B15           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.05422      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1B16           | On 22/05/2049 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.04009      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1C10           | On 22/05/2020 | Spot Bond  | 9.71500   | 106.35015 |           | 9.71500      | 106.32242      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1C14           | On 22/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.08256      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1C15           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.06835      |                   |            | 0.00                  | 0                | 0.00             |
| NQ1C16           | On 22/05/2049 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.07542      |                   |            | 0.00                  | 0                | 0.00             |
| NQF1D5           | On 22/05/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.33633      |                   |            | 0.00                  | 0                | 60,000,000.00    |
| NQF1D6           | On 22/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.25038      |                   |            | 0.00                  | 0                | 0.00             |
| NQF1D7           | On 22/05/2050 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.09660      |                   |            | 0.00                  | 0                | 0.00             |
| NRA018           | On 30/11/2018 | Spot Bond  | 8.54500   | 117.19222 |           | 8.54500      | 117.16543      |                   |            | 0.00                  | 0                | 0.00             |
| NRA022           | On 31/10/2022 | Spot Bond  | 9.32000   | 121.87969 |           | 9.32000      | 121.84953      |                   |            | 20,504,000,000,000.00 | 2,200,000,000    | 400,000,000.00   |
| NRA023           | On 31/05/2023 | Spot Bond  | 2.12500   | 173.73186 |           | 2.12500      | 173.67601      |                   |            | 0.00                  | 0                | 8,400,000,000.00 |
| NRA028           | On 30/11/2028 | Spot Bond  | 9.95000   | 121.77647 |           | 9.95000      | 121.74417      |                   |            | 0.00                  | 0                | 2,920,000,000.00 |
| NTC12            | On 25/08/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.34676      |                   |            | 0.00                  | 0                | 0.00             |
| NTC13            | On 31/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.97113       |                   |            | 0.00                  | 0                | 0.00             |
| NTC15            | On 26/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.06772      |                   |            | 0.00                  | 16,300,000       | 16,300,000.00    |
| NTC16            | On 22/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48555      |                   |            | 0.00                  | 0                | 0.00             |
| NTC17            | On 27/02/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.73706      |                   |            | 0.00                  | 0                | 0.00             |
| NTC18            | On 27/02/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.98332      |                   |            | 0.00                  | 0                | 0.00             |
| NYT101           | On 28/05/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11225      |                   |            | 0.00                  | 0                | 0.00             |
| NYT102           | On 28/05/2020 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.38482      |                   |            | 0.00                  | 0                | 0.00             |
| NYT13U           | On 28/05/2020 | Spot Bond  | 100.00000 | 17.51284  |           | 100.00000    | 17.47041       |                   |            | 0.00                  | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| OCT1A1           | On 18/10/2015 | Spot Bond  | 100.00000 |       | 44.06104  | 100.00000 | 43.95429     |                |                   |            | 0.00                     | 0                | 0.00              |
| OML01            | On 27/10/2015 | Spot Bond  | 7.58000   |       | 105.44847 | 7.58000   | 105.42704    |                |                   |            | 44,761,920,828,000.00    | 5,905,266,600    | 9,952,633,300.00  |
| OTCA2U           | On 31/07/2016 | Spot Bond  | 100.00000 |       | 25.15548  | 100.00000 | 25.09454     |                |                   |            | 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 |       | 83.16230  | 100.00000 | 82.97872     |                |                   |            | 0.00                     | 0                | 0.00              |
| PMM10            | On 14/05/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.22843    |                |                   |            | 0.00                     | 0                | 0.00              |
| PMM11            | On 23/01/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 99.80927     |                |                   |            | 0.00                     | 0                | 0.00              |
| PMM12            | On 02/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.79799    |                |                   |            | 0.00                     | 0                | 0.00              |
| PMM13            | On 06/03/2015 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.68379    |                |                   |            | 0.00                     | 0                | 0.00              |
| PMM14            | On 04/11/2014 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.20192    |                |                   |            | 0.00                     | 0                | 0.00              |
| PPC001           | On 28/03/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.48711    |                |                   |            | 0.00                     | 0                | 0.00              |
| PPC002           | On 31/12/2018 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.81086    |                |                   |            | 0.00                     | 0                | 0.00              |
| PPC003           | On 31/10/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 102.09689    |                |                   |            | 0.00                     | 0                | 0.00              |
| PPC004           | On 30/06/2021 | Spot Bond  | 9.57000   |       | 104.10558 | 9.57000   | 103.96585    |                |                   |            | 0.00                     | 0                | 0.00              |
| PRE1A1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.48122    |                |                   |            | 0.00                     | 0                | 0.00              |
| PRE1A2           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.52326    |                |                   |            | 0.00                     | 0                | 0.00              |
| PRE1A3           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.54218    |                |                   |            | 0.00                     | 0                | 90,000,000.00     |
| PRE1B1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.58421    |                |                   |            | 0.00                     | 0                | 0.00              |
| PRE1C1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.76493    |                |                   |            | 0.00                     | 0                | 0.00              |
| PRE1D1           | On 27/01/2028 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.80695    |                |                   |            | 0.00                     | 0                | 0.00              |
| PTH01            | On 30/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.63419    |                |                   |            | 0.00                     | 0                | 0.00              |
| R010P            | On 21/12/2025 | Spot Bond  | 7.97000   |       | 41.71946  | 7.97000   | 41.71055     |                |                   |            | 0.00                     | 0                | 0.00              |
| R158             | On 15/09/2015 | Spot Bond  | 6.59000   |       | 107.13793 | 6.59000   | 107.11875    |                |                   |            | 2,320,536,042,318,000.00 | 52,129,900,200   | 25,326,900,000.00 |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|-------------------|
| R158P            | On 15/09/2015 | Spot Bond  | 6.79000   | 94.04248  |           | 6.79000      | 94.02513       |                   |                          | 0.00           | 0                 | 0.00              |
| R159             | On 15/09/2016 | Spot Bond  | 6.89000   | 112.76568 |           | 6.89000      | 112.74458      |                   | 1,397,029,834,122,000.00 | 02,761,949,800 | 85,394,283,600.00 |                   |
| R159P            | On 15/09/2016 | Spot Bond  | 6.72000   | 88.08249  |           | 6.72000      | 88.06641       |                   |                          | 0.00           | 0                 | 0.00              |
| R186             | On 21/12/2026 | Spot Bond  | 8.08000   | 121.81749 |           | 8.15000      | 121.18948      |                   | 4,079,203,420,064,000.00 | 42,475,670,800 | 55,620,650,900.00 |                   |
| R187P            | On 21/12/2026 | Spot Bond  | 7.89000   | 38.94660  |           | 7.89000      | 38.93837       |                   |                          | 0.00           | 0                 | 0.00              |
| R188P            | On 21/12/2027 | Spot Bond  | 7.81000   | 36.41418  |           | 7.81000      | 36.40656       |                   |                          | 0.00           | 0                 | 0.00              |
| R197             | On 07/12/2023 | Spot Bond  | 1.72000   | 286.87682 |           | 1.72000      | 286.78774      |                   | 491,427,220,000.00       | 285,713,500    | 23,093,461,300.00 |                   |
| R201             | On 21/12/2014 | Spot Bond  | 5.97000   | 103.22689 |           | 6.02500      | 103.19959      |                   |                          | 0.00           | 0                 | 31,696,694,300.00 |
| R202             | On 07/12/2033 | Spot Bond  | 1.80000   | 232.08492 |           | 1.80000      | 232.01234      |                   | 585,939,960,000.00       | 325,522,200    | 52,003,985,400.00 |                   |
| R2023            | On 28/02/2023 | Spot Bond  | 7.90500   | 99.99150  |           | 7.99500      | 99.43101       |                   | 1,461,416,296,704,000.00 | 84,872,396,800 | 71,349,146,100.00 |                   |
| R203             | On 15/09/2017 | Spot Bond  | 7.01500   | 103.86166 |           | 7.11500      | 103.57685      |                   | 3,057,354,591,270,000.00 | 35,831,018,000 | 61,075,600,000.00 |                   |
| R2030            | On 31/01/2030 | Spot Bond  | 8.59000   | 96.63900  |           | 8.59000      | 96.61692       |                   | 962,399,180,348,000.00   | 12,037,157,200 | 43,032,170,000.00 |                   |
| R2032            | On 31/03/2032 | Spot Bond  | 8.70500   | 96.26473  |           | 8.70500      | 96.24220       |                   | 1,660,211,506,500,000.00 | 90,719,300,000 | 73,110,000,000.00 |                   |
| R2037            | On 31/01/2037 | Spot Bond  | 8.78500   | 98.94323  |           | 8.78500      | 98.92012       |                   | 942,922,628,483,500.00   | 07,333,253,100 | 92,882,920,000.00 |                   |
| R204             | On 21/12/2018 | Spot Bond  | 7.32000   | 104.91092 |           | 7.43500      | 104.47658      |                   | 2,574,159,451,104,000.00 | 51,661,127,200 | 50,942,265,600.00 |                   |
| R2044            | On 31/01/2044 | Spot Bond  | 8.86000   | 100.61683 |           | 8.86000      | 100.59312      |                   | 822,296,600,000,000.00   | 92,810,000,000 | 32,000,000,000.00 |                   |
| R2048            | On 28/02/2048 | Spot Bond  | 8.85000   | 99.97899  |           | 8.85000      | 99.95508       |                   | 708,217,389,630,000.00   | 80,024,563,800 | 80,546,815,100.00 |                   |
| R207             | On 15/01/2020 | Spot Bond  | 7.54000   | 100.53714 |           | 7.63500      | 100.11478      |                   | 2,864,272,490,274,000.00 | 79,876,988,100 | 85,789,003,800.00 |                   |
| R208             | On 31/03/2021 | Spot Bond  | 7.68000   | 95.58689  |           | 7.77000      | 95.12942       |                   | 3,929,082,173,184,000.00 | 11,599,241,300 | 85,277,533,800.00 |                   |
| R209             | On 31/03/2036 | Spot Bond  | 8.66000   | 76.91810  |           | 8.71500      | 76.46693       |                   | 1,823,635,053,900,000.00 | 10,581,415,000 | 32,649,015,000.00 |                   |
| R210             | On 31/03/2028 | Spot Bond  | 1.77500   | 171.75095 |           | 1.77500      | 171.69731      |                   | 64,792,840,087,500.00    | 36,503,008,500 | 28,981,064,800.00 |                   |
| R211             | On 31/01/2017 | Spot Bond  | 0.73000   | 132.00733 |           | 0.73000      | 131.96990      |                   | 36,911,643,715,000.00    | 50,563,895,500 | 82,576,672,100.00 |                   |
| R212             | On 31/01/2022 | Spot Bond  | 1.61000   | 136.56637 |           | 1.59000      | 136.70488      |                   | 1,343,116,740,000.00     | 834,234,000    | 64,921,708,000.00 |                   |
| R213             | On 28/02/2031 | Spot Bond  | 8.53000   | 87.46720  |           | 8.59500      | 86.93629       |                   | 2,663,678,904,384,000.00 | 12,271,852,800 | 14,387,380,800.00 |                   |



| Contract Details | Strike        | Call / Put | MTM     | Yield    | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value            | Contracts Traded | Open Interest     |
|------------------|---------------|------------|---------|----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------------|------------------|-------------------|
| R214             | On 28/02/2041 | Spot Bond  | 8.79500 | 77.37759 | 8.79500   | 77.35919  |              |                |                   |            | 1,428,585,393,420,500.00 | 62,431,539,900   | 38,004,624,500.00 |
| R227C            | On 15/03/2015 | Spot Bond  | 6.95000 | 97.18716 | 6.95000   | 97.16918  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R228C            | On 15/09/2015 | Spot Bond  | 6.79000 | 94.04248 | 6.79000   | 94.02513  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R229C            | On 15/03/2016 | Spot Bond  | 6.71000 | 91.05457 | 6.71000   | 91.03797  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R230C            | On 15/09/2016 | Spot Bond  | 6.72000 | 88.08249 | 6.72000   | 88.06641  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R326C            | On 21/12/2014 | Spot Bond  | 6.03000 | 98.88908 | 6.03000   | 98.87293  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R327C            | On 21/06/2015 | Spot Bond  | 6.86000 | 95.47970 | 6.86000   | 95.46211  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R328C            | On 21/12/2015 | Spot Bond  | 6.73000 | 92.45108 | 6.73000   | 92.43437  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R329C            | On 21/06/2016 | Spot Bond  | 6.71000 | 89.47056 | 6.71000   | 89.45443  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R330C            | On 21/12/2016 | Spot Bond  | 6.77000 | 86.45650 | 6.77000   | 86.44078  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R331C            | On 21/06/2017 | Spot Bond  | 7.09000 | 82.93399 | 7.09000   | 82.91821  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R332C            | On 21/12/2017 | Spot Bond  | 7.14000 | 79.97153 | 7.14000   | 79.95621  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R333C            | On 21/06/2018 | Spot Bond  | 7.44000 | 76.39557 | 7.44000   | 76.38032  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R334C            | On 21/12/2018 | Spot Bond  | 7.42000 | 73.71506 | 7.42000   | 73.70039  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R335C            | On 21/06/2019 | Spot Bond  | 7.40000 | 71.14232 | 7.40000   | 71.12820  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R336C            | On 21/12/2019 | Spot Bond  | 7.39000 | 68.63829 | 7.39000   | 68.62469  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R337C            | On 21/06/2020 | Spot Bond  | 7.59500 | 65.45297 | 7.59500   | 65.43964  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R338C            | On 21/12/2020 | Spot Bond  | 7.57500 | 63.13354 | 7.57500   | 63.12072  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R339C            | On 21/06/2021 | Spot Bond  | 7.69000 | 60.38078 | 7.69000   | 60.36833  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R340C            | On 21/12/2021 | Spot Bond  | 7.66000 | 58.26594 | 7.66000   | 58.25397  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R341C            | On 21/06/2022 | Spot Bond  | 7.63000 | 56.24143 | 7.63000   | 56.22993  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R342C            | On 21/12/2022 | Spot Bond  | 7.60000 | 54.30298 | 7.60000   | 54.29191  |              |                |                   |            | 0.00                     | 0                | 0.00              |
| R343C            | On 21/06/2023 | Spot Bond  | 7.56000 | 52.49042 | 7.56000   | 52.47978  |              |                |                   |            | 0.00                     | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| R344C            | On 21/12/2023 | Spot Bond  | 7.52000   | 50.75796  |           | 7.52000      | 50.74773       |                   |            | 0.00          | 0                | 0.00           |
| R345C            | On 21/06/2024 | Spot Bond  | 8.09000   | 46.38716  |           | 8.09000      | 46.37711       |                   |            | 0.00          | 0                | 0.00           |
| R346C            | On 21/12/2024 | Spot Bond  | 8.05000   | 44.75869  |           | 8.05000      | 44.74904       |                   |            | 0.00          | 0                | 0.00           |
| R347C            | On 21/06/2025 | Spot Bond  | 8.01000   | 43.20404  |           | 8.01000      | 43.19477       |                   |            | 0.00          | 0                | 0.00           |
| R348C            | On 21/12/2025 | Spot Bond  | 7.97000   | 41.71946  |           | 7.97000      | 41.71055       |                   |            | 0.00          | 0                | 0.00           |
| R349C            | On 21/06/2026 | Spot Bond  | 7.93000   | 40.30142  |           | 7.93000      | 40.29286       |                   |            | 0.00          | 0                | 0.00           |
| R350C            | On 21/12/2026 | Spot Bond  | 7.89000   | 38.94660  |           | 7.89000      | 38.93837       |                   |            | 0.00          | 0                | 0.00           |
| R351C            | On 21/06/2027 | Spot Bond  | 7.85000   | 37.65184  |           | 7.85000      | 37.64392       |                   |            | 0.00          | 0                | 0.00           |
| R352C            | On 21/12/2027 | Spot Bond  | 7.81000   | 36.41418  |           | 7.81000      | 36.40656       |                   |            | 0.00          | 0                | 0.00           |
| RCSB03           | On 15/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.94926       |                   |            | 0.00          | 0                | 70,000,000.00  |
| RCSB04           | On 25/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.18472      |                   |            | 0.00          | 0                | 0.00           |
| RCSB05           | On 12/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.00008      |                   |            | 0.00          | 0                | 0.00           |
| RCSB06           | On 17/01/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.90446       |                   |            | 0.00          | 0                | 0.00           |
| RCSB1U           | On 30/04/2017 | Spot Bond  | 100.00000 | 18.08862  |           | 100.00000    | 18.04480       |                   |            | 0.00          | 0                | 0.00           |
| RCSB2U           | On 24/07/2017 | Spot Bond  | 100.00000 | 10.48012  |           | 100.00000    | 10.45473       |                   |            | 0.00          | 0                | 0.00           |
| RCSB3U           | On 17/03/2017 | Spot Bond  | 100.00000 | 22.87400  |           | 100.00000    | 22.81797       |                   |            | 0.00          | 0                | 0.00           |
| RDFB01           | On 30/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.59489      |                   |            | 0.00          | 0                | 0.00           |
| RDFB02           | On 11/03/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.68684      |                   |            | 0.00          | 0                | 500,000,000.00 |
| RDFB03           | On 22/03/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.11931      |                   |            | 0.00          | 0                | 0.00           |
| RDFC13           | On 24/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.34631      |                   |            | 0.00          | 0                | 0.00           |
| RDFC15           | On 25/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.97348      |                   |            | 0.00          | 0                | 0.00           |
| RES06            | On 18/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.86173       |                   |            | 0.00          | 0                | 170,000,000.00 |
| RES12            | On 20/08/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.48205      |                   |            | 0.00          | 0                | 0.00           |
| RES15            | On 12/11/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.98397      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| RES18            | On 05/02/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.44849      |                   |            | 0.00          | 0                | 0.00           |
| RES24            | On 09/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.71970      |                   |            | 0.00          | 0                | 0.00           |
| RES27            | On 21/10/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.71957      |                   |            | 0.00          | 0                | 110,000,000.00 |
| RES29            | On 28/11/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.95636      |                   |            | 0.00          | 0                | 0.00           |
| RES30            | On 07/03/2021 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.76419      |                   |            | 0.00          | 0                | 0.00           |
| RES31            | On 02/10/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.18710      |                   |            | 0.00          | 0                | 0.00           |
| RMBI06           | On 24/07/2038 | Spot Bond  |     | 100.00000 | 0.00000   |           | 100.00000    | 0.00000        |                   |            | 0.00          | 0                | 0.00           |
| RP004            | On 25/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.61013      |                   |            | 0.00          | 0                | 0.00           |
| RP005            | On 31/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 82.31287       |                   |            | 0.00          | 0                | 0.00           |
| RP006            | On 30/04/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 82.92531       |                   |            | 0.00          | 0                | 0.00           |
| RP007            | On 30/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 85.54980       |                   |            | 0.00          | 0                | 0.00           |
| RP008            | On 30/04/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 90.00703       |                   |            | 0.00          | 0                | 0.00           |
| RP013            | On 27/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.43610      |                   |            | 0.00          | 0                | 0.00           |
| RP014            | On 27/09/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 80.97489       |                   |            | 0.00          | 0                | 0.00           |
| RP016            | On 10/12/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 90.42743       |                   |            | 0.00          | 0                | 0.00           |
| RP018            | On 12/02/2020 | Spot Bond  |     | 12.35000  | 104.46639 |           | 12.35000     | 104.43237      |                   |            | 0.00          | 0                | 0.00           |
| RP020            | On 12/02/2020 | Spot Bond  |     | 100.00000 | 15.25351  |           | 100.00000    | 15.21656       |                   |            | 0.00          | 0                | 0.00           |
| RP024            | On 13/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |            | 0.00          | 0                | 0.00           |
| RP025            | On 21/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.82658       |                   |            | 0.00          | 0                | 0.00           |
| RP026            | On 13/06/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.67081      |                   |            | 0.00          | 0                | 0.00           |
| RPG02            | On 25/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.34120      |                   |            | 0.00          | 0                | 0.00           |
| RPG03            | On 23/03/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.44994      |                   |            | 0.00          | 0                | 0.00           |
| RPP01U           | On 31/08/2018 | Spot Bond  |     | 100.00000 | 3.91929   |           | 100.00000    | 3.90969        |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value          | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|------------|------------------------|------------------|-------------------|
| RPP04U           | On 07/10/2016 | Spot Bond  | 100.00000 |       | 21.33062  | 100.00000 | 21.27895     |                |                   |            | 0.00                   | 0                | 0.00              |
| RPP07U           | On 31/01/2016 | Spot Bond  | 100.00000 |       | 39.30544  | 100.00000 | 39.21022     |                |                   |            | 0.00                   | 0                | 0.00              |
| RPP08U           | On 30/04/2020 | Spot Bond  | 100.00000 |       | 14.30657  | 100.00000 | 14.27191     |                |                   |            | 0.00                   | 0                | 0.00              |
| RPP09U           | On 21/11/2016 | Spot Bond  | 100.00000 |       | 25.11217  | 100.00000 | 25.05133     |                |                   |            | 0.00                   | 0                | 0.00              |
| RPS001           | On 16/11/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 106.61922    |                |                   |            | 0.00                   | 0                | 0.00              |
| RPS002           | On 30/04/2025 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 80.11330     |                |                   |            | 0.00                   | 0                | 0.00              |
| RW21             | On 21/04/2021 | Spot Bond  | 9.07000   |       | 104.17109 | 9.07000   | 104.14586    |                |                   |            | 187,749,000,000.00     | 20,700,000       | 1,089,400,000.00  |
| RW23             | On 10/12/2023 | Spot Bond  | 9.24500   |       | 104.86417 | 9.24500   | 104.83829    |                |                   |            | 22,498,632,000,000.00  | 2,433,600,000    | 1,216,800,000.00  |
| RW28             | On 10/12/2028 | Spot Bond  | 9.74500   |       | 89.48343  | 9.74500   | 107.26948    |                |                   |            | 202,873,359,000,000.00 | 20,818,200,000   | 6,939,400,000.00  |
| SBC2             | On 28/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 96.28484     |                |                   |            | 0.00                   | 0                | 0.00              |
| SBK12            | On 24/11/2016 | Spot Bond  | 8.09000   |       | 109.38874 | 8.09000   | 109.36516    |                |                   |            | 40,450,000,000,000.00  | 5,000,000,000    | 4,182,500,000.00  |
| SBK13            | On 24/11/2016 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.11811    |                |                   |            | 0.00                   | 0                | 0.00              |
| SBK14            | On 01/12/2017 | Spot Bond  | 9.16500   |       | 104.86352 | 9.16500   | 104.83784    |                |                   |            | 0.00                   | 0                | 0.00              |
| SBK15            | On 23/01/2022 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 100.81970    |                |                   |            | 0.00                   | 0                | 0.00              |
| SBK16            | On 15/03/2023 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.96186    |                |                   |            | 0.00                   | 3,500,000        | 3,500,000.00      |
| SBK17            | On 30/07/2024 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.67712    |                |                   |            | 0.00                   | 18,960,000       | 18,960,000.00     |
| SBK18            | On 24/10/2020 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.84615    |                |                   |            | 0.00                   | 21,170,000       | 91,170,000.00     |
| SBK19            | On 24/10/2019 | Spot Bond  | 0.00000   |       | 100.00000 | 0.00000   | 101.81321    |                |                   |            | 0.00                   | 0                | 0.00              |
| SBK7             | On 24/05/2015 | Spot Bond  | 7.24000   |       | 105.13191 | 7.24000   | 105.11159    |                |                   |            | 104,256,000,000,000.00 | 14,400,000,000   | 31,076,989,600.00 |
| SBK9             | On 10/04/2018 | Spot Bond  | 8.93500   |       | 98.51641  | 8.93500   | 98.49276     |                |                   |            | 0.00                   | 0                | 2,370,000,000.00  |
| SBN27            | On 15/09/2015 | Spot Bond  | 8.05000   |       | 105.80460 | 8.05000   | 105.78154    |                |                   |            | 0.00                   | 0                | 0.00              |
| SBN29            | On 15/09/2015 | Spot Bond  | 7.96000   |       | 105.88603 | 7.96000   | 105.86321    |                |                   |            | 0.00                   | 0                | 0.00              |
| SBN31            | On 15/09/2015 | Spot Bond  | 7.84000   |       | 105.99476 | 7.84000   | 105.97225    |                |                   |            | 0.00                   | 0                | 0.00              |
| SBN33            | On 15/09/2017 | Spot Bond  | 8.51500   |       | 99.97684  | 8.51500   | 99.95382     |                |                   |            | 0.00                   | 0                | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value      | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|--------------------|------------------|------------------|
| SBN34            | On 15/09/2015 | Spot Bond  | 7.98500   | 105.86340 |           | 7.98500      | 105.84052      |                   |            | 0.00               | 0                | 0.00             |
| SBN35            | On 15/09/2015 | Spot Bond  | 8.25000   | 105.62400 |           | 8.25000      | 105.60042      |                   |            | 0.00               | 0                | 0.00             |
| SBN45            | On 15/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.58374      |                   |            | 0.00               | 0                | 0.00             |
| SBN51            | On 03/10/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.21409      |                   |            | 0.00               | 0                | 0.00             |
| SBS13            | On 22/09/2017 | Spot Bond  | 8.16500   | 102.41823 |           | 8.16500      | 102.39558      |                   |            | 0.00               | 0                | 0.00             |
| SBS15            | On 26/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.17215      |                   |            | 0.00               | 0                | 650,000,000.00   |
| SBS16            | On 22/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.44949      |                   |            | 0.00               | 0                | 0.00             |
| SBS18            | On 23/06/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 104.35274      |                   |            | 0.00               | 0                | 0.00             |
| SBS19            | On 23/06/2021 | Spot Bond  | 8.92000   | 109.36446 |           | 8.92000      | 109.33839      |                   |            | 12,488,000,000.00  | 1,400,000        | 1,400,000.00     |
| SBS20            | On 15/05/2026 | Spot Bond  | 10.05000  | 104.13330 |           | 10.05000     | 104.10555      |                   |            | 100,500,000,000.00 | 10,000,000       | 10,000,000.00    |
| SBS21            | On 15/05/2026 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.33631      |                   |            | 0.00               | 0                | 0.00             |
| SBS22            | On 24/05/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.32345      |                   |            | 0.00               | 0                | 120,000,000.00   |
| SBS23            | On 23/05/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.24527      |                   |            | 0.00               | 0                | 210,000,000.00   |
| SBS24            | On 24/05/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 103.42167      |                   |            | 0.00               | 0                | 1,170,000,000.00 |
| SBS25            | On 24/05/2019 | Spot Bond  | 8.53500   | 104.68601 |           | 8.53500      | 104.66223      |                   |            | 526,609,500,000.00 | 61,700,000       | 1,285,300,000.00 |
| SBS26U           | On 28/02/2017 | Spot Bond  | 100.00000 | 14.60574  |           | 100.00000    | 14.57359       |                   |            | 0.00               | 0                | 0.00             |
| SBS27            | On 20/02/2024 | Spot Bond  | 9.53500   | 105.11774 |           | 9.53500      | 105.09113      |                   |            | 0.00               | 0                | 2,500,000,000.00 |
| SBS28            | On 23/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.99072       |                   |            | 0.00               | 0                | 0.00             |
| SBS29            | On 12/06/2019 | Spot Bond  | 9.04500   | 101.59688 |           | 9.04500      | 101.57232      |                   |            | 0.00               | 0                | 0.00             |
| SBS3             | On 25/05/2026 | Spot Bond  | 8.85000   | 98.49023  |           | 8.85000      | 98.46705       |                   |            | 0.00               | 0                | 0.00             |
| SBS30            | On 12/06/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.61970      |                   |            | 0.00               | 0                | 0.00             |
| SBS31            | On 27/06/2027 | Spot Bond  | 9.80000   | 131.05029 |           | 9.80000      | 103.15505      |                   |            | 0.00               | 0                | 0.00             |
| SBS32            | On 19/09/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.48608      |                   |            | 0.00               | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility         | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------|---------------|------------------|------------------|
| SBS33            | On 19/09/2019 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.49904    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBS34            | On 19/09/2024 | Spot Bond  | 9.95000   | 107.27732 | 9.95000   | 101.58856    |                |                   |                    | 0.00          | 0                | 1,500,000,000.00 |
| SBS4             | On 16/11/2021 | Spot Bond  | 9.47000   | 99.09457  | 9.47000   | 99.06966     |                |                   |                    | 0.00          | 0                | 29,900,000.00    |
| SBS9             | On 07/07/2016 | Spot Bond  | 7.78000   | 108.83551 | 7.78000   | 108.81294    |                |                   |                    | 0.00          | 0                | 330,000,000.00   |
| SBSI11           | On 07/12/2023 | Spot Bond  | 2.25000   | 128.66972 | 2.25000   | 275.77830    |                |                   |                    | 0.00          | 0                | 0.00             |
| SBSI12           | On 31/01/2017 | Spot Bond  | 1.37500   | 103.04278 | 1.37500   | 130.08741    |                |                   | 165,000,000,000.00 |               | 120,000,000      | 230,000,000.00   |
| SCM107           | On 15/09/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 104.39000    |                |                   |                    | 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   | 100.05793    |                |                   |                    | 0.00          | 0                | 0.00             |
| SHF01            | On 15/12/2016 | Spot Bond  | 100.00000 | 14.41097  | 100.00000 | 14.37568     |                |                   |                    | 0.00          | 0                | 0.00             |
| SHI02            | On 01/10/2021 | Spot Bond  | 0.00000   | 163.69572 | 0.00000   | 82.63494     |                |                   |                    | 0.00          | 0                | 0.00             |
| SHI05            | On 31/01/2017 | Spot Bond  | 2.00000   | 114.40580 | 2.00000   | 128.29498    |                |                   |                    | 0.00          | 0                | 0.00             |
| SHPCBU           | On 03/04/2017 | Spot Bond  | 6.50000   | 100.19349 | 6.50000   | 100.17588    |                |                   |                    | 0.00          | 0                | 0.00             |
| SHS01            | On 15/12/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.93669    |                |                   |                    | 0.00          | 0                | 0.00             |
| SHS03            | On 29/06/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.31195    |                |                   |                    | 0.00          | 0                | 0.00             |
| SHS04            | On 29/06/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 102.21035    |                |                   |                    | 0.00          | 40,000,000       | 40,000,000.00    |
| SHS05            | On 29/06/2017 | Spot Bond  | 9.14500   | 101.60547 | 9.14500   | 101.58065    |                |                   |                    | 0.00          | 0                | 275,500,000.00   |
| SHS06            | On 12/12/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.53720    |                |                   |                    | 0.00          | 0                | 0.00             |
| SHS07            | On 10/04/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.33802    |                |                   |                    | 0.00          | 0                | 0.00             |
| SHS08            | On 21/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.44950    |                |                   |                    | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility           | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|----------------------|---------------|------------------|------------------|
| SHS09            | On 21/12/2014 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.41291      |                   |                      | 0.00          | 0                | 0.00             |
| SHS11U           | On 19/11/2016 | Spot Bond  | 100.00000 |       | 15.37441  |           | 100.00000    | 15.33717       |                   |                      | 0.00          | 0                | 0.00             |
| SHS12            | On 12/12/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.66578      |                   |                      | 0.00          | 0                | 0.00             |
| SHS13U           | On 21/05/2015 | Spot Bond  | 100.00000 |       | 60.72525  |           | 100.00000    | 60.53566       |                   |                      | 0.00          | 0                | 0.00             |
| SHS14            | On 17/06/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.56044      |                   |                      | 0.00          | 0                | 0.00             |
| SHS16U           | On 29/06/2016 | Spot Bond  | 100.00000 |       | 21.75725  |           | 100.00000    | 21.70397       |                   |                      | 0.00          | 0                | 0.00             |
| SHS17U           | On 30/09/2016 | Spot Bond  | 100.00000 |       | 31.97309  |           | 100.00000    | 31.87217       |                   |                      | 0.00          | 0                | 0.00             |
| SHS18U           | On 30/11/2016 | Spot Bond  | 100.00000 |       | 23.56924  |           | 100.00000    | 23.49565       |                   |                      | 0.00          | 0                | 0.00             |
| SHS19            | On 10/09/2017 | Spot Bond  | 9.45500   |       | 102.69207 |           | 9.45500      | 102.56112      |                   |                      | 0.00          | 0                | 0.00             |
| SHS20            | On 19/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.84059       |                   |                      | 0.00          | 0                | 160,000,000.00   |
| SHS21            | On 06/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.17044      |                   |                      | 0.00          | 0                | 0.00             |
| SLI2             | On 15/08/2016 | Spot Bond  | 8.14000   |       | 104.06290 |           | 8.14000      | 104.04034      |                   | 6,594,484,248,000.00 |               | 810,133,200      | 2,145,066,600.00 |
| SLI3             | On 15/08/2023 | Spot Bond  | 9.03500   |       | 99.38775  |           | 9.03500      | 100.30709      |                   |                      | 0.00          | 0                | 0.00             |
| SNT01            | On 15/09/2017 | Spot Bond  | 8.46500   |       | 100.10337 |           | 8.46500      | 100.08045      |                   | 7,446,941,538,000.00 |               | 879,733,200      | 2,759,866,600.00 |
| SPDA2            | On 21/08/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.08530      |                   |                      | 0.00          | 0                | 0.00             |
| SPDA3            | On 21/08/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.31051      |                   |                      | 0.00          | 40,000,000       | 100,000,000.00   |
| SPDA4            | On 21/08/2017 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.59820      |                   |                      | 0.00          | 0                | 0.00             |
| SPDA5            | On 21/08/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.56818      |                   |                      | 0.00          | 0                | 0.00             |
| SPDA6            | On 21/08/2024 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.58327      |                   |                      | 0.00          | 0                | 0.00             |
| SPG001           | On 31/10/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.57336      |                   |                      | 0.00          | 0                | 0.00             |
| SSA01            | On 28/06/2016 | Spot Bond  | 8.21500   |       | 105.02732 |           | 8.21500      | 105.00422      |                   |                      | 0.00          | 0                | 0.00             |
| SSA02            | On 20/04/2015 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 99.98464       |                   |                      | 0.00          | 0                | 0.00             |
| SSA04            | On 16/04/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 100.27005      |                   |                      | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| SSA05            | On 16/04/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.94152       |                   |            | 0.00          | 0                | 0.00             |
| SSA06            | On 16/04/2020 | Spot Bond  |     | 9.32000   | 94.62514  |           | 9.32000      | 94.60158       |                   |            | 0.00          | 0                | 896,500,000.00   |
| SSN001           | On 01/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.93671      |                   |            | 0.00          | 0                | 0.00             |
| SSN002           | On 26/03/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.39599      |                   |            | 0.00          | 0                | 0.00             |
| SSN003           | On 25/04/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.72474      |                   |            | 0.00          | 0                | 0.00             |
| SSN004           | On 31/03/2021 | Spot Bond  |     | 9.37800   | 87.73115  |           | 9.37800      | 87.70906       |                   |            | 0.00          | 0                | 0.00             |
| SSN005           | On 31/03/2021 | Spot Bond  |     | 8.87000   | 89.99518  |           | 8.87000      | 89.97373       |                   |            | 0.00          | 0                | 0.00             |
| SSN006           | On 21/12/2014 | Spot Bond  |     | 7.27000   | 102.98023 |           | 7.27000      | 102.95999      |                   |            | 0.00          | 0                | 0.00             |
| SSN007           | On 15/01/2020 | Spot Bond  |     | 8.89500   | 94.98768  |           | 8.89500      | 94.96522       |                   |            | 0.00          | 0                | 0.00             |
| SSN008           | On 18/06/2017 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.55972      |                   |            | 0.00          | 0                | 0.00             |
| SSN009           | On 15/09/2017 | Spot Bond  |     | 8.29500   | 100.53508 |           | 8.29500      | 100.51251      |                   |            | 0.00          | 0                | 0.00             |
| SSN011           | On 31/01/2025 | Spot Bond  |     | 2.49000   | 108.72773 |           | 2.49000      | 109.10626      |                   |            | 0.00          | 0                | 0.00             |
| SSN012           | On 21/12/2018 | Spot Bond  |     | 8.38500   | 100.34037 |           | 8.38500      | 101.13587      |                   |            | 0.00          | 0                | 0.00             |
| SSN015           | On 26/08/2018 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.30783      |                   |            | 0.00          | 0                | 0.00             |
| SSN017           | On 21/12/2026 | Spot Bond  |     | 9.75000   | 108.55097 |           | 9.75000      | 108.52274      |                   |            | 0.00          | 0                | 0.00             |
| SSN018           | On 02/09/2016 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.81555      |                   |            | 0.00          | 0                | 0.00             |
| SSN021           | On 28/02/2031 | Spot Bond  |     | 9.82500   | 78.05882  |           | 9.82500      | 78.03814       |                   |            | 0.00          | 0                | 0.00             |
| SSN024           | On 21/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.83744       |                   |            | 0.00          | 0                | 0.00             |
| SSN025           | On 04/03/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.47218      |                   |            | 0.00          | 0                | 0.00             |
| SSN026           | On 16/01/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.93901       |                   |            | 0.00          | 0                | 2,500,000,000.00 |
| SSN027           | On 25/09/2019 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.41105      |                   |            | 0.00          | 0                | 0.00             |
| SY1127           | On 21/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.86497       |                   |            | 0.00          | 0                | 0.00             |
| SY1138           | On 02/02/2015 | Spot Bond  |     | 0.00000   | 100.77968 |           | 0.00000      | 97.96570       |                   |            | 0.00          | 0                | 0.00             |
| SY1142           | On 14/11/2014 | Spot Bond  |     | 100.00000 | 92.17172  |           | 100.00000    | 91.93955       |                   |            | 0.00          | 0                | 0.00             |



| Contract Details | Strike | Call / Put    | MTM       | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest     |
|------------------|--------|---------------|-----------|-----------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|-------------------|
| SY1143           |        | On 18/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.38118       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1150           |        | On 18/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.93871      |                   |                          | 0.00           | 0                 | 0.00              |
| SY1151           |        | On 17/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00              |
| SY1154           |        | On 24/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.27829       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1156           |        | On 25/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.85968      |                   |                          | 0.00           | 0                 | 0.00              |
| SY1158           |        | On 01/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.15631       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1161           |        | On 09/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00              |
| SY1162           |        | On 09/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.01125       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1163           |        | On 10/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.00000      |                   |                          | 0.00           | 0                 | 0.00              |
| SY1164           |        | On 10/12/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.01207       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1166           |        | On 14/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 100.38891      |                   |                          | 0.00           | 0                 | 0.00              |
| SY1167           |        | On 16/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.94827       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1169           |        | On 22/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.84474       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1170           |        | On 20/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.87909       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1171           |        | On 20/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.87916       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1172           |        | On 21/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.86185       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1173           |        | On 27/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.75831       |                   |                          | 0.00           | 22,800,000,000    | 22,800,000,000.00 |
| SY1174           |        | On 29/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.72374       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1175           |        | On 28/10/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.73293       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1176           |        | On 04/11/2014 | Spot Bond | 0.00000   | 100.00000 |           | 0.00000      | 99.62016       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1177           |        | On 10/11/2014 | Spot Bond | 100.00000 | 93.11224  |           | 100.00000    | 92.87532       |                   | 5,200,000,000,000,000.00 | 52,000,000,000 | 27,200,000,000.00 |                   |
| SY1178           |        | On 10/11/2014 | Spot Bond | 100.00000 | 93.11224  |           | 100.00000    | 92.87532       |                   |                          | 0.00           | 0                 | 0.00              |
| SY1179           |        | On 14/11/2014 | Spot Bond | 100.00000 | 92.17172  |           | 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  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| SZ18             | On 30/09/2015 | Spot Bond  | 7.05000   | 105.45545 |           | 7.05000      | 105.43538      |                   |            | 0.00          | 0                | 280,000,000.00 |
| SZ25             | On 30/09/2025 | Spot Bond  | 8.76000   | 102.00865 |           | 8.76000      | 101.98462      |                   |            | 0.00          | 0                | 40,000,000.00  |
| TF105U           | On 25/10/2014 | Spot Bond  | 100.00000 | 98.47599  |           | 100.00000    | 98.21477       |                   |            | 0.00          | 0                | 0.00           |
| TF108U           | On 22/02/2016 | Spot Bond  | 100.00000 | 41.79912  |           | 100.00000    | 41.69786       |                   |            | 0.00          | 0                | 0.00           |
| TFS110           | On 18/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.87497       |                   |            | 0.00          | 0                | 0.00           |
| TFS112           | On 02/05/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.30916      |                   |            | 0.00          | 0                | 0.00           |
| TFS117           | On 02/09/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.81993      |                   |            | 0.00          | 0                | 120,000,000.00 |
| TFS121           | On 20/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.95154      |                   |            | 0.00          | 0                | 0.00           |
| TFS122           | On 20/03/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.40730      |                   |            | 0.00          | 0                | 0.00           |
| TFS123           | On 20/03/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.42719      |                   |            | 0.00          | 0                | 0.00           |
| TFS125           | On 23/10/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.82465       |                   |            | 0.00          | 0                | 0.00           |
| TFS126           | On 21/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.31651       |                   |            | 0.00          | 0                | 0.00           |
| TFS127           | On 04/12/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.11108       |                   |            | 0.00          | 0                | 0.00           |
| TFS83            | On 28/07/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.43897      |                   |            | 0.00          | 0                | 0.00           |
| TFS84            | On 28/07/2016 | Spot Bond  | 8.14000   | 102.73752 |           | 8.14000      | 102.71525      |                   |            | 0.00          | 0                | 0.00           |
| TH10A1           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.73728      |                   |            | 0.00          | 0                | 0.00           |
| TH10A2           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.78481      |                   |            | 0.00          | 0                | 0.00           |
| TH10A3           | On 18/07/2017 | Spot Bond  | 7.83000   | 101.85364 |           | 7.83000      | 101.83238      |                   |            | 0.00          | 0                | 0.00           |
| TH10A4           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.71113      |                   |            | 0.00          | 0                | 0.00           |
| TH10A5           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.77055      |                   |            | 0.00          | 0                | 0.00           |
| TH10A6           | On 18/07/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.83057      |                   |            | 0.00          | 0                | 0.00           |
| TH10A7           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.71113      |                   |            | 0.00          | 0                | 0.00           |
| TH10A8           | On 18/10/2038 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.77055      |                   |            | 0.00          | 0                | 0.00           |
| TH10A9           | On 18/07/2017 | Spot Bond  | 7.16000   | 82.34750  |           | 7.16000      | 101.67703      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM | Yield   | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|---------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TH10B1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.88700      |                   |            | 0.00          | 0                | 0.00          |
| TH10B2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 101.87750      |                   |            | 0.00          | 0                | 0.00          |
| TH10C1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.10558      |                   |            | 0.00          | 0                | 0.00          |
| TH10C2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.07469      |                   |            | 0.00          | 0                | 0.00          |
| TH10D1           | On 18/10/2038 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 103.00758      |                   |            | 0.00          | 0                | 0.00          |
| TH10D2           | On 18/07/2017 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.90084      |                   |            | 0.00          | 0                | 0.00          |
| TH11A1           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.86010       |                   |            | 0.00          | 0                | 0.00          |
| TH11A2           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.85398       |                   |            | 0.00          | 0                | 0.00          |
| TH11A3           | On 18/07/2018 | Spot Bond  |     | 8.73000 | 102.06435 |           | 8.73000      | 101.94593      |                   |            | 0.00          | 0                | 0.00          |
| TH11A4           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.86068       |                   |            | 0.00          | 0                | 0.00          |
| TH11A5           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.85513       |                   |            | 0.00          | 0                | 0.00          |
| TH11A6           | On 18/07/2041 | Spot Bond  |     | 8.90500 | 92.76151  |           | 8.90500      | 99.60867       |                   |            | 0.00          | 0                | 0.00          |
| TH11A7           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.86182       |                   |            | 0.00          | 0                | 0.00          |
| TH11A8           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.85513       |                   |            | 0.00          | 0                | 0.00          |
| TH11B1           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.84537       |                   |            | 0.00          | 0                | 0.00          |
| TH11B2           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.84748       |                   |            | 0.00          | 0                | 0.00          |
| TH11B3           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.84824       |                   |            | 0.00          | 0                | 0.00          |
| TH11C1           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.82856       |                   |            | 0.00          | 0                | 0.00          |
| TH11C2           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.82931       |                   |            | 0.00          | 0                | 0.00          |
| TH11C3           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.83601       |                   |            | 0.00          | 0                | 0.00          |
| TH11D1           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 102.84152      |                   |            | 0.00          | 0                | 0.00          |
| TH11D2           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.76820       |                   |            | 0.00          | 0                | 0.00          |
| TH11D3           | On 18/07/2041 | Spot Bond  |     | 0.00000 | 100.00000 |           | 0.00000      | 99.77201       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest  |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|----------------|
| TH12A1           | On 21/08/2048 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.34969      |                   |            | 0.00          | 0                | 0.00           |
| TH12A2           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.36114      |                   |            | 0.00          | 0                | 0.00           |
| TH12A3           | On 21/08/2019 | Spot Bond  | 9.23500   | 101.20211 |           | 9.23500      | 100.14059      |                   |            | 0.00          | 0                | 0.00           |
| TH12B1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.39091      |                   |            | 0.00          | 0                | 0.00           |
| TH12C1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.42748      |                   |            | 0.00          | 0                | 0.00           |
| TH12D1           | On 21/08/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.57541      |                   |            | 0.00          | 0                | 0.00           |
| TH9A10           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.78085      |                   |            | 0.00          | 0                | 0.00           |
| THE8A1           | On 18/04/2036 | Spot Bond  | 101.06155 | 5.71352   |           | 101.06155    | 5.69954        |                   |            | 0.00          | 0                | 0.00           |
| THE8A2           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.86068       |                   |            | 0.00          | 0                | 0.00           |
| THE8A3           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.86928       |                   |            | 0.00          | 0                | 100,000,000.00 |
| THE8B1           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.84347       |                   |            | 0.00          | 0                | 0.00           |
| THE8C1           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.83582       |                   |            | 0.00          | 0                | 0.00           |
| THE8D1           | On 18/04/2036 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.75484       |                   |            | 0.00          | 0                | 0.00           |
| THE9A1           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 102.05555      |                   |            | 0.00          | 0                | 0.00           |
| THE9A2           | On 18/01/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.74514      |                   |            | 0.00          | 0                | 0.00           |
| THE9A3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.76895      |                   |            | 0.00          | 0                | 0.00           |
| THE9A5           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.74514      |                   |            | 0.00          | 0                | 0.00           |
| THE9A6           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.76895      |                   |            | 0.00          | 0                | 0.00           |
| THE9A7           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.78085      |                   |            | 0.00          | 0                | 0.00           |
| THE9A8           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.73085      |                   |            | 0.00          | 0                | 0.00           |
| THE9A9           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.76895      |                   |            | 0.00          | 0                | 0.00           |
| THE9B1           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.89990      |                   |            | 0.00          | 0                | 0.00           |
| THE9B2           | On 18/07/2039 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.89990      |                   |            | 0.00          | 0                | 0.00           |
| THE9B3           | On 18/07/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.89990      |                   |            | 0.00          | 0                | 0.00           |

| Contract Details | Strike        | Call / Put | MTM       | Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility               | Premium Value  | Contracts Traded  | Open Interest     |
|------------------|---------------|------------|-----------|-------|-----------|-----------|--------------|----------------|-------------------|--------------------------|----------------|-------------------|-------------------|
| THE9C1           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.09035      |                   |                          | 0.00           | 0                 | 0.00              |
| THE9C2           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.13796      |                   |                          | 0.00           | 0                 | 0.00              |
| THE9C3           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.07845      |                   |                          | 0.00           | 0                 | 0.00              |
| THE9D1           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 103.03035      |                   |                          | 0.00           | 0                 | 0.00              |
| THE9D2           | On 18/07/2039 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 103.08983      |                   |                          | 0.00           | 0                 | 0.00              |
| THE9D3           | On 18/07/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 103.06604      |                   |                          | 0.00           | 0                 | 0.00              |
| TL15             | On 29/04/2015 | Spot Bond  | 7.49000   |       | 107.75020 |           | 7.49000      | 107.72856      |                   |                          | 0.00           | 0                 | 1,860,000,000.00  |
| TL20             | On 22/02/2020 | Spot Bond  | 9.98500   |       | 87.83578  |           | 9.98500      | 87.78158       |                   |                          | 0.00           | 0                 | 0.00              |
| TN17             | On 14/11/2017 | Spot Bond  | 7.95500   |       | 107.31425 |           | 7.95500      | 107.29150      |                   |                          | 0.00           | 0                 | 26,833,100,000.00 |
| TN20             | On 17/09/2020 | Spot Bond  | 9.37000   |       | 105.81817 |           | 9.37000      | 105.79141      |                   | 334,625,118,662,000.00   | 35,712,392,600 | 34,243,058,200.00 |                   |
| TN20U            | On 14/04/2020 | Spot Bond  | 100.00000 |       | 1.00226   |           | 100.00000    | 0.86527        |                   |                          | 0.00           | 0                 | 0.00              |
| TN23             | On 06/11/2023 | Spot Bond  | 9.39500   |       | 113.15834 |           | 9.39500      | 113.13011      |                   | 99,828,979,499,000.00    | 10,625,756,200 | 11,695,906,200.00 |                   |
| TN25             | On 19/08/2025 | Spot Bond  | 9.80000   |       | 99.44477  |           | 9.80000      | 99.41892       |                   | 329,655,781,980,000.00   | 33,638,345,100 | 33,338,345,100.00 |                   |
| TN27             | On 14/11/2027 | Spot Bond  | 9.90000   |       | 96.43701  |           | 9.90000      | 96.41170       |                   | 400,678,313,310,000.00   | 40,472,556,900 | 25,124,256,900.00 |                   |
| TN30             | On 09/10/2030 | Spot Bond  | 8.00000   |       | 127.89188 |           | 8.00000      | 127.83781      |                   |                          | 0.00           | 0                 | 40,000,000,000.00 |
| TN40             | On 01/10/2040 | Spot Bond  | 100.00000 |       | 10.95667  |           | 100.00000    | 10.91502       |                   | 1,000,000,000,000,000.00 | 10,000,000,000 | 35,000,000,000.00 |                   |
| TNF16            | On 10/06/2016 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.12823      |                   |                          | 0.00           | 0                 | 1,100,000,000.00  |
| TNF18            | On 22/08/2018 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 102.11433      |                   |                          | 0.00           | 0                 | 1,500,000,000.00  |
| TORQ2            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.20806      |                   |                          | 0.00           | 0                 | 0.00              |
| TORQ3            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.23862      |                   |                          | 0.00           | 0                 | 0.00              |
| TORQ4            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.24176      |                   |                          | 0.00           | 0                 | 0.00              |
| TORQ5            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.39250      |                   |                          | 0.00           | 0                 | 0.00              |
| TORQ6            | On 15/04/2022 | Spot Bond  | 0.00000   |       | 100.00000 |           | 0.00000      | 101.70501      |                   |                          | 0.00           | 0                 | 0.00              |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest    |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|------------------|
| TORQ7            | On 15/08/2025 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 101.22948      |                   |            | 0.00          | 0                | 0.00             |
| TPDA01           | On 05/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.29906      |                   |            | 0.00          | 0                | 0.00             |
| TPDA02           | On 05/04/2017 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.13908      |                   |            | 0.00          | 0                | 0.00             |
| TPDA03           | On 05/04/2018 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.14191      |                   |            | 0.00          | 0                | 0.00             |
| TPDA04           | On 10/04/2016 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.05956      |                   |            | 0.00          | 0                | 0.00             |
| TPDA05           | On 10/04/2019 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.06374      |                   |            | 0.00          | 0                | 500,000,000.00   |
| TR30             | On 31/12/2099 | Spot Bond  | 10.00000  | 100.37549 |           | 10.00000     | 100.34862      |                   |            | 0.00          | 0                | 0.00             |
| TR31             | On 31/12/2099 | Spot Bond  | 9.75000   | 100.36612 |           | 9.75000      | 100.33993      |                   |            | 0.00          | 0                | 0.00             |
| TR32             | On 31/12/2099 | Spot Bond  | 100.00000 | 10.36809  |           | 100.00000    | 10.34136       |                   |            | 0.00          | 0                | 0.00             |
| TRAA1            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.56926      |                   |            | 0.00          | 0                | 0.00             |
| TRAA2            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.60289      |                   |            | 0.00          | 600,000,000      | 2,200,000,000.00 |
| TRAB1            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62155      |                   |            | 0.00          | 0                | 0.00             |
| TRAC1            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.62528      |                   |            | 0.00          | 0                | 0.00             |
| TRAD1            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.72946      |                   |            | 0.00          | 0                | 0.00             |
| TRAE1            | On 14/06/2024 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 100.95840      |                   |            | 0.00          | 0                | 0.00             |
| TSE01U           | On 31/07/2019 | Spot Bond  | 100.00000 | 15.21135  |           | 100.00000    | 15.14446       |                   |            | 0.00          | 0                | 0.00             |
| TSP152           | On 13/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.50409       |                   |            | 0.00          | 0                | 0.00             |
| TSP153           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 99.28888       |                   |            | 0.00          | 0                | 0.00             |
| TSP156           | On 22/01/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 98.33162       |                   |            | 0.00          | 0                | 0.00             |
| TSP158           | On 05/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.79584       |                   |            | 0.00          | 0                | 0.00             |
| TSP160           | On 19/02/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 96.77692       |                   |            | 0.00          | 0                | 0.00             |
| TSP161           | On 05/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.33408       |                   |            | 0.00          | 0                | 0.00             |
| TSP163           | On 19/03/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 97.12285       |                   |            | 0.00          | 0                | 0.00             |
| TSP164           | On 02/04/2015 | Spot Bond  | 0.00000   | 100.00000 |           | 0.00000      | 96.88344       |                   |            | 0.00          | 0                | 0.00             |

| Contract Details | Strike        | Call / Put | MTM | Yield     | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| TSP165           | On 16/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 99.94896       |                   |            | 0.00          | 0                | 0.00          |
| TSP166           | On 16/04/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 96.64684       |                   |            | 0.00          | 0                | 0.00          |
| TSP167           | On 28/05/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.93065       |                   |            | 0.00          | 0                | 0.00          |
| TSP168           | On 11/06/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 95.65835       |                   |            | 0.00          | 0                | 0.00          |
| TSP169           | On 08/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.49753       |                   |            | 0.00          | 0                | 0.00          |
| TSP170           | On 09/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.99149       |                   |            | 0.00          | 0                | 0.00          |
| TSP171           | On 23/07/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.82528       |                   |            | 0.00          | 0                | 0.00          |
| TSP172           | On 06/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.51828       |                   |            | 0.00          | 0                | 0.00          |
| TSP173           | On 20/08/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.19098       |                   |            | 0.00          | 0                | 0.00          |
| TSP174           | On 03/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 93.91015       |                   |            | 0.00          | 0                | 0.00          |
| TSP175           | On 17/09/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 94.01643       |                   |            | 0.00          | 0                | 0.00          |
| TSP176           | On 02/01/2015 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 98.65432       |                   |            | 0.00          | 0                | 0.00          |
| TTO01U           | On 28/08/2019 | Spot Bond  |     | 100.00000 | 13.95904  |           | 100.00000    | 13.92523       |                   |            | 0.00          | 0                | 0.00          |
| TWC04U           | On 19/01/2015 | Spot Bond  |     | 100.00000 | 92.53731  |           | 100.00000    | 92.07921       |                   |            | 0.00          | 0                | 0.00          |
| TWC058           | On 13/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.43329      |                   |            | 0.00          | 0                | 0.00          |
| TWC059           | On 15/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.41623      |                   |            | 0.00          | 0                | 0.00          |
| TWC060           | On 17/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.38654      |                   |            | 0.00          | 0                | 0.00          |
| TWC062           | On 20/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.37162      |                   |            | 0.00          | 0                | 0.00          |
| TWC063           | On 22/10/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.31807      |                   |            | 0.00          | 0                | 0.00          |
| TWC064           | On 25/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 101.04082      |                   |            | 0.00          | 0                | 0.00          |
| TWC065           | On 26/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.96815      |                   |            | 0.00          | 0                | 0.00          |
| TWC066           | On 27/11/2014 | Spot Bond  |     | 0.00000   | 100.00000 |           | 0.00000      | 100.93207      |                   |            | 0.00          | 0                | 0.00          |
| TWC067           | On 09/04/2015 | Spot Bond  |     | 100.00000 | 51.91948  |           | 100.00000    | 51.52978       |                   |            | 0.00          | 0                | 0.00          |

| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest     |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|-------------------|
| TWCJ12           | On 17/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.54410    |                |                   |            | 0.00          | 0                | 0.00              |
| TWCJ13           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.04098    |                |                   |            | 0.00          | 0                | 0.00              |
| TWCM12           | On 17/10/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.40652    |                |                   |            | 0.00          | 0                | 0.00              |
| TWCM13           | On 27/11/2014 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.93933    |                |                   |            | 0.00          | 0                | 0.00              |
| UG21             | On 02/03/2021 | Spot Bond  | 9.17000   | 108.49178 | 9.17000   | 108.46492    |                |                   |            | 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              |
| VKC04            | On 27/03/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.27235    |                |                   |            | 0.00          | 0                | 0.00              |
| VKC05            | On 26/01/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.30981    |                |                   |            | 0.00          | 0                | 0.00              |
| VKE01            | On 08/05/2015 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.32091    |                |                   |            | 0.00          | 0                | 0.00              |
| VKE02            | On 08/05/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.36393    |                |                   |            | 0.00          | 0                | 0.00              |
| VKE03            | On 08/05/2017 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 101.36580    |                |                   |            | 0.00          | 0                | 0.00              |
| VKE04            | On 28/03/2016 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.29683    |                |                   |            | 0.00          | 0                | 0.00              |
| VKE05            | On 28/03/2018 | Spot Bond  | 0.00000   | 100.00000 | 0.00000   | 100.30445    |                |                   |            | 0.00          | 0                | 0.00              |
| WS04             | On 30/05/2016 | Spot Bond  | 7.28000   | 112.51054 | 7.28000   | 112.48868    |                |                   |            | 0.00          | 0                | 10,000,000,000.00 |
| WS05             | On 01/08/2018 | Spot Bond  | 1.22000   | 242.14420 | 1.22000   | 242.07233    |                |                   |            | 0.00          | 0                | 0.00              |
| WSP1             | On 28/05/2015 | Spot Bond  | 6.91000   | 104.63726 | 6.91000   | 104.61794    |                |                   |            | 0.00          | 0                | 0.00              |
| WSP2             | On 28/05/2017 | Spot Bond  | 7.61500   | 106.62077 | 7.61500   | 106.59911    |                |                   |            | 0.00          | 0                | 4,100,000,000.00  |
| WSP3             | On 28/05/2019 | Spot Bond  | 7.99000   | 107.22353 | 7.99000   | 107.20071    |                |                   |            | 0.00          | 0                | 0.00              |
| WSP4             | On 28/05/2020 | Spot Bond  | 8.26000   | 106.65788 | 8.26000   | 106.63442    |                |                   |            | 0.00          | 0                | 0.00              |
| WSP5             | On 28/05/2021 | Spot Bond  | 8.31000   | 106.84308 | 8.31000   | 106.81944    |                |                   |            | 0.00          | 0                | 2,510,000,000.00  |
| Z014             | On 30/06/2015 | Spot Bond  | 6.54000   | 95.52169  | 6.54000   | 95.50498     |                |                   |            | 0.00          | 0                | 0.00              |
| Z020             | On 19/10/2015 | Spot Bond  | 6.47000   | 93.74936  | 6.47000   | 93.73305     |                |                   |            | 0.00          | 0                | 0.00              |
| Z025             | On 30/11/2014 | Spot Bond  | 6.04000   | 99.22825  | 6.04000   | 99.21196     |                |                   |            | 0.00          | 0                | 0.00              |



| Contract Details | Strike        | Call / Put | MTM Yield | MarkPrice | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Premium Value | Contracts Traded | Open Interest |
|------------------|---------------|------------|-----------|-----------|-----------|--------------|----------------|-------------------|------------|---------------|------------------|---------------|
| Z071             | On 01/07/2015 | Spot Bond  | 6.54000   | 95.50498  |           | 6.54000      | 95.48829       |                   |            | 0.00          | 0                | 0.00          |
| Z083             | On 30/09/2019 | Spot Bond  | 7.38000   | 69.79888  |           | 7.38000      | 69.78491       |                   |            | 0.00          | 0                | 0.00          |
| ZA021            | On 20/10/2015 | Spot Bond  | 100.00000 | 49.43352  |           | 100.00000    | 49.33974       |                   |            | 0.00          | 0                | 0.00          |
| ZA029            | On 20/09/2016 | Spot Bond  | 100.00000 | 26.16578  |           | 100.00000    | 26.11614       |                   |            | 0.00          | 0                | 0.00          |

**Total for j-Bonds :** **62,897,508,403,888,000.00** **15,527,370,500** **94 752 956 900.00**

**Grand Total:** **62,897,509,974,052,500.00** **15,527,696,054** **194 756 590 110.00**